



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 28/04/2006

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
28/04/2006	GOVI	2006/05/04			jGovi	241.5470	242.0870	0.224	0.0000	0.0000	0
28/04/2006	GOVI	2006/05/04	230.00	Call	jGovi	115,470.0000	120,870.0000	4.677	0	0	0
28/04/2006	GOVI	2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
28/04/2006	GOVI	2006/08/03			jGovi	245.8300	246.3760	0.222	0.0000	0.0000	561
28/04/2006	GOVI	2006/08/03	230.00	Call	jGovi	158,323.0000	163,774.0000	3.443	0	0	0
28/04/2006	GOVI	2006/08/03	230.00	Put	jGovi	23.0000	14.0000	(39.130)	0	0	0
28/04/2006	GOVI	2006/11/02			jGovi	250.2440	250.7860	0.217	0.0000	0.0000	301
28/04/2006	GOVI	2006/11/02	230.00	Put	jGovi	46.0000	34.0000	(26.087)	0	0	0
28/04/2006	GOVI	2006/11/02	230.00	Call	jGovi	202,486.0000	207,894.0000	2.671	0	0	0
28/04/2006	GOVI	2007/02/01			jGovi	254.6920	255.2170	0.206	0.0000	0.0000	0
28/04/2006	GOVI	2007/02/01	230.00	Call	jGovi	246,953.0000	252,196.0000	2.123	0	0	0
28/04/2006	GOVI	2007/02/01	230.00	Put	jGovi	33.0000	26.0000	(21.212)	0	0	0
28/04/2006	J153	2010/08/31			jSwap	7.2120	7.1640	(0.666)	0.0000	0.0000	0
28/04/2006	J157	2015/09/15			jSwap	7.4440	7.4000	(0.591)	0.0000	0.0000	0
28/04/2006	J186	2026/12/21			jSwap	7.1490	7.1050	(0.615)	0.0000	0.0000	0
28/04/2006	J194	2008/02/28			jSwap	7.1450	7.1000	(0.630)	0.0000	0.0000	0
28/04/2006	J201	2014/12/22			jSwap	7.4080	7.3710	(0.499)	0.0000	0.0000	0

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28/04/2006	J203	2017/09/15			jSwap	7.4280	7.3940	(0.458)	0.0000	0.0000	0
28/04/2006	J204	2018/12/21			jSwap	7.4260	7.3830	(0.579)	0.0000	0.0000	0
28/04/2006	J207	2020/01/15			jSwap	7.4120	7.3650	(0.634)	0.0000	0.0000	0
28/04/2006	JBAR	2005/12/21			jBar	0.0000	7.0790	100.000	0.0000	0.0000	0
28/04/2006	JFRA	2006/05/04			jFra	7.1110	7.1050	(0.084)	0.0000	0.0000	0
28/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	80.0000	63.0000	(21.250)	0	0	0
28/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	352.0000	320.0000	(9.091)	0	0	0
28/04/2006	JFRA	2006/08/03			jFra	7.1330	7.1150	(0.252)	0.0000	0.0000	0
28/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	891.0000	859.0000	(3.591)	0	0	0
28/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	566.0000	577.0000	1.943	0	0	0
28/04/2006	JFRA	2006/11/02			jFra	7.1760	7.1550	(0.293)	0.0000	0.0000	0
28/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,274.0000	1,240.0000	(2.669)	0	0	0
28/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	843.0000	860.0000	2.017	0	0	0
28/04/2006	JFRA	2007/02/01			jFra	7.2610	7.2170	(0.606)	0.0000	0.0000	500
28/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,588.0000	1,647.0000	3.715	0	0	0
28/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,003.0000	953.0000	(4.985)	0	0	0
28/04/2006	JFRA	2007/05/03			jFra	7.3080	7.2710	(0.506)	0.0000	0.0000	0
28/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,267.0000	1,223.0000	(3.473)	0	0	0
28/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,737.0000	1,784.0000	2.706	0	0	0
28/04/2006	JFRA	2007/08/02			jFra	7.3630	7.3320	(0.421)	0.0000	0.0000	0
28/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,836.0000	1,873.0000	2.015	0	0	0
28/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,500.0000	1,462.0000	(2.533)	0	0	0
28/04/2006	JFRA	2007/11/01			jFra	7.4310	7.4020	(0.390)	0.0000	0.0000	0
28/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,818.0000	1,778.0000	(2.200)	0	0	0

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28/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,999.0000	2,036.0000	1.851	0	0	0
28/04/2006	JFRA	2008/02/07			jFra	7.4840	7.4490	(0.468)	0.0000	0.0000	0
28/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,665.0000	26,670.0000	0.019	0	0	0
28/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,645.0000	26,561.0000	(0.315)	0	0	0
28/04/2006	JN02	2006/05/04			jNote	7.2780	7.2500	(0.385)	0.0000	0.0000	0
28/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	2,679.0000	2,531.0000	(5.524)	0	0	0
28/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	3,242.0000	2,584.0000	(20.296)	0	0	0
28/04/2006	JN02	2006/08/03			jNote	7.3350	7.3000	(0.477)	0.0000	0.0000	0
28/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,188.0000	10,748.0000	(3.933)	0	0	0
28/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	9,610.0000	9,821.0000	2.196	0	0	0
28/04/2006	JN02	2006/11/02			jNote	7.3940	7.3520	(0.568)	0.0000	0.0000	0
28/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,075.0000	13,375.0000	2.294	0	0	0
28/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	15,747.0000	15,268.0000	(3.042)	0	0	0
28/04/2006	JN05	2006/05/04			jNote	7.5040	7.4630	(0.546)	0.0000	0.0000	0
28/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	252.0000	241.0000	(4.365)	0	0	0
28/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	10,794.0000	9,090.0000	(15.787)	0	0	0
28/04/2006	JN05	2006/08/03			jNote	7.5380	7.4960	(0.557)	0.0000	0.0000	0
28/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	17,376.0000	16,136.0000	(7.136)	0	0	0
28/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,435.0000	5,925.0000	9.016	0	0	0
28/04/2006	JN05	2006/11/02			jNote	7.5700	7.5290	(0.542)	0.0000	0.0000	0
28/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	21,889.0000	20,758.0000	(5.167)	0	0	0
28/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,635.0000	9,190.0000	6.427	0	0	0
28/04/2006	JN10	2006/05/04			jNote	7.5770	7.5420	(0.462)	0.0000	0.0000	0
28/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	2.0000	1.0000	(50.000)	0	0	0
28/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	22,850.0000	20,437.0000	(10.560)	0	0	0
28/04/2006	JN10	2006/08/03			jNote	7.5940	7.5570	(0.487)	0.0000	0.0000	0
28/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,430.0000	2,846.0000	17.119	0	0	0

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28/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	26,438.0000	24,308.0000	(8.057)	0	0	0
28/04/2006	JN10	2006/11/02			jNote	7.6080	7.5720	(0.473)	0.0000	0.0000	0
28/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,084.0000	5,662.0000	11.369	0	0	0
28/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	30,040.0000	28,147.0000	(6.302)	0	0	0
28/04/2006	JROD	2006/04/28			jRod	6.6280	6.7500	1.841	0.0000	0.0000	0
28/04/2006	JROD	2006/05/31			jRod	6.6910	6.8350	2.152	0.0000	0.0000	0
28/04/2006	JROD	2006/06/30			jRod	6.8040	6.9460	2.087	0.0000	0.0000	0
28/04/2006	JROD	2006/07/31			jRod	6.8690	7.0860	3.159	0.0000	0.0000	0
28/04/2006	JROD	2006/08/31			jRod	6.9430	7.0130	1.008	0.0000	0.0000	0
28/04/2006	R153	2006/05/04			Bond Future	7.2160	7.1660	(0.693)	7.1800	7.1800	14
28/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	2,790.0000	3,995.0000	43.190	0	0	0
28/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	1,390.0000	534.0000	(61.583)	0	0	10
28/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	80,245.0000	82,307.0000	2.570	0	0	0
28/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	70,753.0000	72,816.0000	2.916	0	0	0
28/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	21,748.0000	23,811.0000	9.486	0	0	0
28/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	28.0000	2.0000	(92.857)	0	0	0
28/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	11,656.0000	13,693.0000	17.476	0	0	0
28/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	61,161.0000	63,223.0000	3.371	0	0	0
28/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	51,465.0000	53,527.0000	4.007	0	0	0
28/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	19,392.0000	17,330.0000	(10.633)	0	0	0
28/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
28/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	31,760.0000	33,822.0000	6.492	0	0	0
28/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	41,665.0000	43,727.0000	4.949	0	0	0
28/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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28/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	47.0000	71.0000	51.064	0	0	0
28/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	8,987.0000	6,949.0000	(22.677)	0	0	0
28/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R153	2006/08/03			Bond Future	7.2130	7.1590	(0.749)	7.2300	7.2300	744
28/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	6,822.0000	5,811.0000	(14.820)	0	0	0
28/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,261.0000	9,355.0000	13.243	0	0	0
28/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	22,537.0000	24,275.0000	7.712	0	0	0
28/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	1,860.0000	1,494.0000	(19.677)	0	0	0
28/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	31,091.0000	32,992.0000	6.114	0	0	0
28/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	943.0000	738.0000	(21.739)	0	0	0
28/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,641.0000	3,009.0000	(17.358)	0	0	100
28/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	14,749.0000	16,221.0000	9.980	0	0	0
28/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	477.0000	365.0000	(23.480)	0	0	0
28/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	67,143.0000	69,231.0000	3.110	0	0	0
28/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	11,937.0000	10,485.0000	(12.164)	0	0	0
28/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	111.0000	81.0000	(27.027)	0	0	0
28/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,609.0000	4,261.0000	18.066	0	0	0
28/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	58,103.0000	60,178.0000	3.571	0	0	0
28/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	230.0000	172.0000	(25.217)	0	0	0
28/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	58.0000	42.0000	(27.586)	0	0	0
28/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,001.0000	41,994.0000	4.982	0	0	0
28/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	49,035.0000	51,082.0000	4.175	0	0	0
28/04/2006	R153	2006/11/02			Bond Future	7.2110	7.1550	(0.777)	0.0000	0.0000	0
28/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	9,709.0000	8,713.0000	(10.259)	0	0	0
28/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,138.0000	12,196.0000	9.499	0	0	0
28/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,476.0000	1,274.0000	(13.686)	0	0	0
28/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	39,443.0000	41,219.0000	4.503	0	0	0
28/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,117.0000	1,837.0000	(13.226)	0	0	100
28/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	47,561.0000	49,414.0000	3.896	0	0	0
28/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	19,961.0000	18,364.0000	(8.001)	0	0	0
28/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	17,153.0000	18,467.0000	7.660	0	0	0
28/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	6,619.0000	5,878.0000	(11.195)	0	0	0
28/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,910.0000	3,367.0000	15.704	0	0	0
28/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	24,052.0000	25,568.0000	6.303	0	0	0

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28/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	4,501.0000	3,961.0000	(11.997)	0	0	0
28/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	13,984.0000	12,689.0000	(9.261)	0	0	0
28/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,218.0000	6,978.0000	12.223	0	0	0
28/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	31,555.0000	33,222.0000	5.283	0	0	0
28/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	64,095.0000	66,043.0000	3.039	0	0	0
28/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	744.0000	637.0000	(14.382)	0	0	0
28/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	538.0000	459.0000	(14.684)	0	0	0
28/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,043.0000	896.0000	(14.094)	0	0	0
28/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	72,399.0000	74,375.0000	2.729	0	0	0
28/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	27,468.0000	25,627.0000	(6.702)	0	0	0
28/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	55,803.0000	57,711.0000	3.419	0	0	0
28/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,073.0000	2,685.0000	(12.626)	0	0	0
28/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,041.0000	1,255.0000	20.557	0	0	0
28/04/2006	R153	2007/02/01			Bond Future	7.2180	7.1610	(0.790)	0.0000	0.0000	0
28/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	12,861.0000	11,894.0000	(7.519)	0	0	0
28/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,958.0000	14,948.0000	7.093	0	0	0
28/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,224.0000	10,009.0000	8.510	0	0	0
28/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,765.0000	7,126.0000	(8.229)	0	0	0
28/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	32,531.0000	33,972.0000	4.430	0	0	0
28/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,086.0000	5,569.0000	(8.495)	0	0	0
28/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,838.0000	27,157.0000	5.105	0	0	0
28/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	9,963.0000	9,175.0000	(7.909)	0	0	0
28/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,587.0000	20,757.0000	5.973	0	0	0
28/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	27,798.0000	26,201.0000	(5.745)	0	0	0
28/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,502.0000	6,069.0000	10.305	0	0	0
28/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	21,697.0000	20,307.0000	(6.406)	0	0	0
28/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	39,554.0000	41,093.0000	3.891	0	0	0
28/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,813.0000	4,395.0000	(8.685)	0	0	0
28/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	46,792.0000	48,410.0000	3.458	0	0	0
28/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,832.0000	3,492.0000	(8.873)	0	0	0
28/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,836.0000	3,197.0000	12.729	0	0	0
28/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,088.0000	1,897.0000	(9.148)	0	0	0
28/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,523.0000	2,293.0000	(9.116)	0	0	0
28/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	54,186.0000	55,866.0000	3.100	0	0	0
28/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,082.0000	2,804.0000	(9.020)	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
28/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	61,698.0000	63,426.0000	2.801	0	0	0
28/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	69,261.0000	71,027.0000	2.550	0	0	0
28/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	16,733.0000	15,560.0000	(7.010)	0	0	0
28/04/2006	R157	2006/05/04			Bond Future	7.4310	7.3860	(0.606)	7.4000	7.4000	19
28/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	26,394.0000	30,141.0000	14.196	0	0	0
28/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	104,798.0000	108,572.0000	3.601	0	0	0
28/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	141,743.0000	145,517.0000	2.663	0	0	0
28/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	36,713.0000	32,939.0000	(10.280)	0	0	0
28/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	46,563.0000	50,337.0000	8.105	0	0	0
28/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	66,362.0000	70,136.0000	5.687	0	0	0
28/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	85,770.0000	89,544.0000	4.400	0	0	0
28/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
28/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	28.0000	2.0000	(92.857)	0	0	0
28/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	123,452.0000	127,226.0000	3.057	0	0	0
28/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	266.0000	363.0000	36.466	0	0	0
28/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	15,529.0000	11,852.0000	(23.678)	0	0	0
28/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	1,887.0000	671.0000	(64.441)	0	0	0
28/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	7,647.0000	10,206.0000	33.464	0	0	50
28/04/2006	R157	2006/08/03			Bond Future	7.4390	7.3920	(0.632)	7.4200	7.4000	115
28/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	83,831.0000	87,533.0000	4.416	0	0	0
28/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	39,261.0000	35,962.0000	(8.403)	0	0	0
28/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	621.0000	474.0000	(23.671)	0	0	0
28/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	48,003.0000	51,257.0000	6.779	0	0	0
28/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	269.0000	200.0000	(25.651)	0	0	0
28/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	102,104.0000	105,883.0000	3.701	0	0	0
28/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	31,799.0000	34,560.0000	8.683	0	0	0
28/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	6,689.0000	5,602.0000	(16.251)	0	0	100
28/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	2,755.0000	3,304.0000	19.927	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
28/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,420.0000	1,117.0000	(21.338)	0	0	0
28/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	65,639.0000	69,185.0000	5.402	0	0	0
28/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	116.0000	84.0000	(27.586)	0	0	0
28/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	3,147.0000	2,552.0000	(18.907)	0	0	0
28/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	51.0000	36.0000	(29.412)	0	0	0
28/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	138,071.0000	141,905.0000	2.777	0	0	0
28/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	120,218.0000	124,035.0000	3.175	0	0	0
28/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	23,865.0000	21,265.0000	(10.895)	0	0	0
28/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	8,303.0000	9,551.0000	15.031	0	0	0
28/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	13,237.0000	11,448.0000	(13.515)	0	0	0
28/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	18,211.0000	20,270.0000	11.306	0	0	0
28/04/2006	R157	2006/11/02			Bond Future	7.4470	7.3990	(0.645)	0.0000	0.0000	0
28/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,216.0000	2,792.0000	(13.184)	0	0	117
28/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	83,873.0000	87,284.0000	4.067	0	0	0
28/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	19,749.0000	17,919.0000	(9.266)	0	0	0
28/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	36,686.0000	39,192.0000	6.831	0	0	0
28/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	29,594.0000	27,193.0000	(8.113)	0	0	0
28/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	13,767.0000	15,201.0000	10.416	0	0	0
28/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	241.0000	199.0000	(17.427)	0	0	0
28/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	67,224.0000	70,426.0000	4.763	0	0	0
28/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	8,158.0000	7,229.0000	(11.388)	0	0	0
28/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	12,807.0000	11,479.0000	(10.369)	0	0	158
28/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	51,326.0000	54,231.0000	5.660	0	0	0
28/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	42,966.0000	40,005.0000	(6.891)	0	0	0
28/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	23,966.0000	25,970.0000	8.362	0	0	0
28/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,707.0000	7,580.0000	13.016	0	0	0
28/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,133.0000	4,501.0000	(12.312)	0	0	0
28/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,640.0000	3,070.0000	16.288	0	0	0
28/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	100,897.0000	104,450.0000	3.521	0	0	0
28/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	59,730.0000	56,326.0000	(5.699)	0	0	0
28/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	118,029.0000	121,676.0000	3.090	0	0	0
28/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,023.0000	1,742.0000	(13.890)	0	0	0
28/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	492.0000	414.0000	(15.854)	0	0	0
28/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	151,993.0000	155,748.0000	2.471	0	0	0
28/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	168,633.0000	172,425.0000	2.249	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
28/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	135,080.0000	138,793.0000	2.749	0	0	0
28/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,280.0000	1,094.0000	(14.531)	0	0	0
28/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	791.0000	671.0000	(15.171)	0	0	0
28/04/2006	R157	2007/02/01			Bond Future	7.4610	7.4130	(0.643)	0.0000	0.0000	0
28/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	85,424.0000	88,481.0000	3.579	0	0	0
28/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,801.0000	7,124.0000	(8.678)	0	0	0
28/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,611.0000	9,731.0000	(8.293)	0	0	0
28/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,471.0000	13,334.0000	(7.857)	0	0	0
28/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	55,491.0000	58,088.0000	4.680	0	0	0
28/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	101,184.0000	104,398.0000	3.176	0	0	0
28/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	70,103.0000	72,956.0000	4.070	0	0	0
28/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	5,765.0000	5,245.0000	(9.020)	0	0	0
28/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	149,310.0000	152,806.0000	2.341	0	0	0
28/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,289.0000	3,889.0000	(9.326)	0	0	0
28/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,548.0000	1,385.0000	(10.530)	0	0	0
28/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	164,955.0000	168,526.0000	2.165	0	0	0
28/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	117,178.0000	120,513.0000	2.846	0	0	0
28/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,434.0000	2,195.0000	(9.819)	0	0	0
28/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,216.0000	2,908.0000	(9.577)	0	0	0
28/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	133,256.0000	136,682.0000	2.571	0	0	0
28/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	41,979.0000	44,259.0000	5.431	0	0	0
28/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	48,072.0000	45,396.0000	(5.567)	0	0	0
28/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	19,779.0000	18,325.0000	(7.351)	0	0	0
28/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	26,900.0000	25,071.0000	(6.799)	0	0	0
28/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	19,608.0000	21,095.0000	7.584	0	0	0
28/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	29,924.0000	31,829.0000	6.366	0	0	0
28/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	36,123.0000	33,877.0000	(6.218)	0	0	0
28/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	11,646.0000	12,704.0000	9.085	0	0	0
28/04/2006	R186	2006/05/04			Bond Future	7.1850	7.1400	(0.626)	0.0000	0.0000	34
28/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	321.0000	448.0000	39.564	0	0	0
28/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	11,713.0000	15,833.0000	35.175	0	0	0
28/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	25,559.0000	19,612.0000	(23.268)	0	0	0
28/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	3,011.0000	1,055.0000	(64.962)	0	0	0
28/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	97,084.0000	91,010.0000	(6.256)	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
28/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	187,986.0000	194,061.0000	3.232	0	0	0
28/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	132,537.0000	138,612.0000	4.584	0	0	0
28/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	214,250.0000	220,324.0000	2.835	0	0	0
28/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	72,903.0000	78,978.0000	8.333	0	0	0
28/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	160,762.0000	166,837.0000	3.779	0	0	0
28/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	42.0000	3.0000	(92.857)	0	0	0
28/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	41,441.0000	47,476.0000	14.563	0	0	0
28/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	103,266.0000	109,341.0000	5.883	0	0	0
28/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	60,481.0000	54,407.0000	(10.043)	0	0	0
28/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R186	2006/08/03			Bond Future	7.1850	7.1390	(0.640)	0.0000	0.0000	30
28/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	37,006.0000	32,813.0000	(11.331)	0	0	0
28/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	11,950.0000	13,923.0000	16.510	0	0	0
28/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	28,183.0000	31,569.0000	12.014	0	0	0
28/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	19,542.0000	16,762.0000	(14.226)	0	0	0
28/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	9,552.0000	7,928.0000	(17.002)	0	0	0
28/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	50,664.0000	55,206.0000	8.965	0	0	0
28/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	672.0000	501.0000	(25.446)	0	0	0
28/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	63,512.0000	58,126.0000	(8.480)	0	0	0
28/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	238,166.0000	244,331.0000	2.589	0	0	0
28/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	10.0000	6.0000	(40.000)	0	0	0
28/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	212,954.0000	219,116.0000	2.894	0	0	0
28/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	48.0000	32.0000	(33.333)	0	0	0
28/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	186,863.0000	193,013.0000	3.291	0	0	0
28/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	132,349.0000	138,343.0000	4.529	0	0	0
28/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	159,932.0000	166,042.0000	3.820	0	0	0
28/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,032.0000	1,590.0000	(21.752)	0	0	0
28/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	192.0000	136.0000	(29.167)	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
28/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
28/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	3,478.0000	4,258.0000	22.427	0	0	0
28/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	76,862.0000	82,158.0000	6.890	0	0	0
28/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	4,453.0000	3,584.0000	(19.515)	0	0	0
28/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	104,613.0000	110,337.0000	5.472	0	0	0
28/04/2006	R186	2006/11/02			Bond Future	7.1830	7.1360	(0.654)	0.0000	0.0000	0
28/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	29,137.0000	26,265.0000	(9.857)	0	0	0
28/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	20,767.0000	23,133.0000	11.393	0	0	0
28/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	45,373.0000	41,482.0000	(8.576)	0	0	0
28/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	37,981.0000	41,365.0000	8.910	0	0	0
28/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	2,951.0000	3,519.0000	19.248	0	0	0
28/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	11,528.0000	10,149.0000	(11.962)	0	0	0
28/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	83,700.0000	88,577.0000	5.827	0	0	0
28/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	109,427.0000	114,753.0000	4.867	0	0	0
28/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	18,394.0000	16,375.0000	(10.976)	0	0	0
28/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	98,295.0000	92,607.0000	(5.787)	0	0	0
28/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	59,481.0000	63,717.0000	7.122	0	0	0
28/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,276.0000	6,346.0000	(12.782)	0	0	0
28/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	134,839.0000	140,549.0000	4.235	0	0	0
28/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	186,725.0000	192,831.0000	3.270	0	0	0
28/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,772.0000	3,226.0000	(14.475)	0	0	0
28/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	834.0000	683.0000	(18.106)	0	0	0
28/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	356.0000	285.0000	(19.944)	0	0	0
28/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	160,799.0000	166,758.0000	3.706	0	0	0
28/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	9,266.0000	10,621.0000	14.623	0	0	0
28/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,832.0000	1,535.0000	(16.212)	0	0	0
28/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	212,237.0000	218,422.0000	2.914	0	0	0
28/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	68,583.0000	63,681.0000	(7.148)	0	0	0
28/04/2006	R186	2007/02/01			Bond Future	7.1830	7.1360	(0.654)	0.0000	0.0000	0
28/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	28,596.0000	31,122.0000	8.833	0	0	0
28/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	19,552.0000	17,873.0000	(8.587)	0	0	0
28/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	53,016.0000	49,333.0000	(6.947)	0	0	0
28/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	115,648.0000	120,586.0000	4.270	0	0	0
28/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	91,214.0000	95,745.0000	4.967	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
28/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	14,205.0000	12,933.0000	(8.955)	0	0	0
28/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	67,914.0000	71,915.0000	5.891	0	0	0
28/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	27,125.0000	24,916.0000	(8.144)	0	0	0
28/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	139,064.0000	144,391.0000	3.831	0	0	0
28/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	187,791.0000	193,628.0000	3.108	0	0	0
28/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	163,266.0000	168,889.0000	3.444	0	0	0
28/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	37,883.0000	35,003.0000	(7.602)	0	0	0
28/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	101,607.0000	96,343.0000	(5.181)	0	0	0
28/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,740.0000	1,513.0000	(13.046)	0	0	0
28/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	212,270.0000	218,252.0000	2.818	0	0	0
28/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	46,662.0000	49,991.0000	7.134	0	0	0
28/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,110.0000	2,737.0000	(11.994)	0	0	0
28/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,356.0000	4,769.0000	(10.960)	0	0	0
28/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	8,886.0000	8,003.0000	(9.937)	0	0	0
28/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	7,012.0000	7,959.0000	13.505	0	0	0
28/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	74,394.0000	69,873.0000	(6.077)	0	0	0
28/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	15,534.0000	17,222.0000	10.866	0	0	0
28/04/2006	R194	2006/05/04			Bond Future	7.1310	7.0810	(0.701)	0.0000	0.0000	55
28/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,610.0000	11,473.0000	8.134	0	0	0
28/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,854.0000	15,718.0000	5.817	0	0	0
28/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	105.0000	176.0000	67.619	0	0	0
28/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,605.0000	32,468.0000	2.731	0	0	0
28/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,369.0000	1,577.0000	(33.432)	0	0	0
28/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,229.0000	2,954.0000	32.526	0	0	0
28/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,451.0000	28,314.0000	3.144	0	0	0
28/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
28/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	179.0000	40.0000	(77.654)	0	0	0
28/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,350.0000	14,486.0000	(5.629)	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
28/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,344.0000	7,205.0000	13.572	0	0	0
28/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,275.0000	24,138.0000	3.708	0	0	0
28/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,964.0000	10,101.0000	(7.871)	0	0	0
28/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,602.0000	5,739.0000	(13.072)	0	0	0
28/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,076.0000	19,939.0000	4.524	0	0	0
28/04/2006	R194	2006/08/03			Bond Future	7.1100	7.0520	(0.816)	0.0000	0.0000	55
28/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,116.0000	4,640.0000	12.731	0	0	0
28/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,004.0000	17,841.0000	4.922	0	0	0
28/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	1,920.0000	2,266.0000	18.021	0	0	0
28/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,107.0000	10,852.0000	7.371	0	0	0
28/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	125.0000	92.0000	(26.400)	0	0	0
28/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	585.0000	461.0000	(21.197)	0	0	0
28/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,569.0000	3,046.0000	(14.654)	0	0	0
28/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,574.0000	21,430.0000	4.161	0	0	0
28/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	42.0000	30.0000	(28.571)	0	0	0
28/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,997.0000	5,286.0000	(11.856)	0	0	0
28/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
28/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,023.0000	1,678.0000	(17.054)	0	0	0
28/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,178.0000	25,043.0000	3.578	0	0	0
28/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	588.0000	746.0000	26.871	0	0	0
28/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,785.0000	28,653.0000	3.124	0	0	0
28/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	6,911.0000	7,569.0000	9.521	0	0	0
28/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,532.0000	14,328.0000	5.882	0	0	0
28/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	322.0000	249.0000	(22.671)	0	0	0
28/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,094.0000	883.0000	(19.287)	0	0	0
28/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
28/04/2006	R194	2006/11/02			Bond Future	7.0850	7.0190	(0.932)	0.0000	0.0000	0
28/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	313.0000	258.0000	(17.572)	0	0	0
28/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	4,806.0000	5,297.0000	10.216	0	0	0
28/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,720.0000	2,374.0000	(12.721)	0	0	0
28/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,402.0000	1,647.0000	17.475	0	0	0
28/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,907.0000	3,446.0000	(11.799)	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
28/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2,829.0000	3,205.0000	13.291	0	0	0
28/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,656.0000	5,065.0000	(10.449)	0	0	0
28/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	978.0000	838.0000	(14.315)	0	0	0
28/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	454.0000	569.0000	25.330	0	0	0
28/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,715.0000	9,906.0000	(7.550)	0	0	0
28/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	66.0000	93.0000	40.909	0	0	0
28/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,873.0000	13,039.0000	(6.012)	0	0	0
28/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
28/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,148.0000	7,729.0000	8.128	0	0	0
28/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,899.0000	7,178.0000	(9.128)	0	0	0
28/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9,739.0000	10,386.0000	6.643	0	0	0
28/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,014.0000	18,796.0000	4.341	0	0	0
28/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,912.0000	1,657.0000	(13.337)	0	0	0
28/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,174.0000	15,919.0000	4.910	0	0	0
28/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	569.0000	478.0000	(15.993)	0	0	0
28/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,473.0000	13,169.0000	5.580	0	0	0
28/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,367.0000	1,177.0000	(13.899)	0	0	0
28/04/2006	R194	2007/02/01			Bond Future	7.0730	7.0020	(1.004)	0.0000	0.0000	0
28/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,092.0000	7,561.0000	6.613	0	0	0
28/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,715.0000	2,453.0000	(9.650)	0	0	0
28/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,994.0000	6,433.0000	(8.021)	0	0	0
28/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,949.0000	8,310.0000	(7.140)	0	0	0
28/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,159.0000	9,673.0000	5.612	0	0	0
28/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,076.0000	1,247.0000	15.892	0	0	0
28/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,233.0000	2,016.0000	(9.718)	0	0	0
28/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	625.0000	549.0000	(12.160)	0	0	0
28/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,175.0000	5,587.0000	7.961	0	0	0
28/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,867.0000	1,686.0000	(9.695)	0	0	0
28/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,507.0000	3,848.0000	9.723	0	0	0
28/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,656.0000	18,310.0000	3.704	0	0	0
28/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,358.0000	3,039.0000	(9.500)	0	0	0
28/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,258.0000	3,869.0000	(9.136)	0	0	0
28/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	924.0000	819.0000	(11.364)	0	0	0
28/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,442.0000	16,068.0000	4.054	0	0	0
28/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,413.0000	4,940.0000	(8.738)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,330.0000	1,190.0000	(10.526)	0	0	0
28/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,327.0000	13,918.0000	4.435	0	0	0
28/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,333.0000	11,883.0000	4.853	0	0	0
28/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,084.0000	2,341.0000	12.332	0	0	0
28/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	434.0000	525.0000	20.968	0	0	0
28/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	110.0000	142.0000	29.091	0	0	0
28/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,232.0000	10,534.0000	(6.214)	0	0	0
28/04/2006	R201	2006/05/04			Bond Future	7.4210	7.3810	(0.539)	0.0000	0.0000	66
28/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	37,459.0000	40,110.0000	7.077	0	0	0
28/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	53,118.0000	55,768.0000	4.989	0	0	0
28/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	68,475.0000	71,126.0000	3.871	0	0	0
28/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	98,313.0000	100,964.0000	2.696	0	0	0
28/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	83,538.0000	86,189.0000	3.173	0	0	0
28/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	112,806.0000	115,456.0000	2.349	0	0	0
28/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	12.0000	1.0000	(91.667)	0	0	0
28/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	21,505.0000	24,144.0000	12.272	0	0	0
28/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	1,161.0000	401.0000	(65.461)	0	0	0
28/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	6,372.0000	8,263.0000	29.677	0	0	0
28/04/2006	R201	2006/08/03			Bond Future	7.4310	7.3890	(0.565)	0.0000	0.0000	26
28/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	4,310.0000	3,603.0000	(16.404)	0	0	0
28/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	24,686.0000	26,699.0000	8.154	0	0	0
28/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	37,975.0000	40,323.0000	6.183	0	0	0
28/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	1,973.0000	1,601.0000	(18.855)	0	0	0
28/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	95,658.0000	98,369.0000	2.834	0	0	0
28/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	890.0000	704.0000	(20.899)	0	0	0
28/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	30.0000	21.0000	(30.000)	0	0	0
28/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	109,850.0000	112,568.0000	2.474	0	0	0
28/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	120.0000	88.0000	(26.667)	0	0	0

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28/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	81,261.0000	83,949.0000	3.308	0	0	0
28/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,083.0000	7,850.0000	(13.575)	0	0	0
28/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	52,225.0000	54,758.0000	4.850	0	0	0
28/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	403.0000	311.0000	(22.829)	0	0	0
28/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	13,532.0000	15,019.0000	10.989	0	0	0
28/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	66,781.0000	69,409.0000	3.935	0	0	0
28/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
28/04/2006	R201	2006/11/02			Bond Future	7.4370	7.3950	(0.565)	0.0000	0.0000	0
28/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,412.0000	3,009.0000	(11.811)	0	0	0
28/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	66,663.0000	69,053.0000	3.585	0	0	0
28/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,122.0000	1,856.0000	(12.535)	0	0	0
28/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	53,227.0000	55,481.0000	4.235	0	0	0
28/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,389.0000	4,792.0000	(11.078)	0	0	0
28/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	80,049.0000	82,556.0000	3.132	0	0	0
28/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	8,537.0000	7,663.0000	(10.238)	0	0	0
28/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3,991.0000	4,527.0000	13.430	0	0	0
28/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,233.0000	1,451.0000	17.680	0	0	0
28/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	32,039.0000	29,919.0000	(6.617)	0	0	0
28/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	45,745.0000	43,306.0000	(5.332)	0	0	0
28/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	28,072.0000	29,855.0000	6.352	0	0	0
28/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	40,205.0000	42,264.0000	5.121	0	0	0
28/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,052.0000	904.0000	(14.068)	0	0	0
28/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	21,196.0000	19,506.0000	(7.973)	0	0	0
28/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	9,305.0000	10,272.0000	10.392	0	0	0
28/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	17,593.0000	19,002.0000	8.009	0	0	0
28/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	13,624.0000	12,377.0000	(9.153)	0	0	0
28/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	93,675.0000	96,254.0000	2.753	0	0	0
28/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	486.0000	409.0000	(15.844)	0	0	0
28/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	209.0000	172.0000	(17.703)	0	0	0
28/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	107,331.0000	109,950.0000	2.440	0	0	0
28/04/2006	R201	2007/02/01			Bond Future	7.4480	7.4050	(0.577)	0.0000	0.0000	0
28/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	34,457.0000	32,470.0000	(5.767)	0	0	0
28/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	6,411.0000	7,077.0000	10.388	0	0	0
28/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	17,489.0000	16,218.0000	(7.267)	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
28/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	24,650.0000	23,026.0000	(6.588)	0	0	0
28/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	20,685.0000	22,067.0000	6.681	0	0	0
28/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	12,368.0000	13,396.0000	8.312	0	0	0
28/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	67,243.0000	69,471.0000	3.313	0	0	0
28/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,859.0000	4,434.0000	(8.747)	0	0	0
28/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	79,502.0000	81,867.0000	2.975	0	0	0
28/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,975.0000	2,688.0000	(9.647)	0	0	0
28/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	92,166.0000	94,633.0000	2.677	0	0	0
28/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,546.0000	5,989.0000	(8.509)	0	0	0
28/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	985.0000	871.0000	(11.574)	0	0	0
28/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	105,046.0000	107,584.0000	2.416	0	0	0
28/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	54,532.0000	56,627.0000	3.842	0	0	0
28/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,748.0000	1,563.0000	(10.584)	0	0	0
28/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	42,782.0000	44,683.0000	4.443	0	0	0
28/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,457.0000	8,705.0000	(7.952)	0	0	0
28/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	46,748.0000	44,446.0000	(4.924)	0	0	0
28/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	30,888.0000	32,569.0000	5.442	0	0	0
28/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,491.0000	11,520.0000	(7.774)	0	0	0
28/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,650.0000	3,000.0000	13.208	0	0	0
28/04/2006	R203	2006/05/04			Bond Future	7.4360	7.4010	(0.471)	0.0000	0.0000	0
28/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	15,360.0000	12,608.0000	(17.917)	0	0	0
28/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
28/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	559.0000	572.0000	2.326	0	0	0
28/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	114,358.0000	117,123.0000	2.418	0	0	0
28/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	97,225.0000	99,990.0000	2.844	0	0	0
28/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	79,673.0000	82,438.0000	3.470	0	0	0
28/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	35,132.0000	32,365.0000	(7.876)	0	0	0
28/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	7,541.0000	9,037.0000	19.838	0	0	0
28/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	2,510.0000	1,242.0000	(50.518)	0	0	0
28/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	43,263.0000	46,028.0000	6.391	0	0	0
28/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	61,690.0000	64,454.0000	4.480	0	0	0
28/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	24,447.0000	27,154.0000	11.073	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
28/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	67.0000	9.0000	(86.567)	0	0	0
28/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R203	2006/08/03			Bond Future	7.4420	7.4060	(0.484)	0.0000	0.0000	0
28/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	20.0000	14.0000	(30.000)	0	0	0
28/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	24,938.0000	23,033.0000	(7.639)	0	0	0
28/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	338.0000	263.0000	(22.189)	0	0	0
28/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	14,033.0000	12,654.0000	(9.827)	0	0	0
28/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	95,509.0000	98,286.0000	2.908	0	0	0
28/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	89.0000	66.0000	(25.843)	0	0	0
28/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	78,432.0000	81,157.0000	3.474	0	0	0
28/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	18,523.0000	19,943.0000	7.666	0	0	0
28/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	9,893.0000	10,788.0000	9.047	0	0	0
28/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	112,359.0000	115,153.0000	2.487	0	0	0
28/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	61,436.0000	64,032.0000	4.226	0	0	0
28/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,087.0000	883.0000	(18.767)	0	0	0
28/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	39,606.0000	37,280.0000	(5.873)	0	0	0
28/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	30,495.0000	32,431.0000	6.349	0	0	0
28/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	4,547.0000	5,021.0000	10.424	0	0	0
28/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,967.0000	2,509.0000	(15.436)	0	0	0
28/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	45,142.0000	47,484.0000	5.188	0	0	0
28/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	6,935.0000	6,072.0000	(12.444)	0	0	0
28/04/2006	R203	2006/11/02			Bond Future	7.4480	7.4120	(0.483)	0.0000	0.0000	0
28/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	20,041.0000	18,683.0000	(6.776)	0	0	0
28/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	24,004.0000	25,401.0000	5.820	0	0	0
28/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	30,630.0000	28,894.0000	(5.668)	0	0	0
28/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	15,360.0000	16,379.0000	6.634	0	0	0
28/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	800.0000	686.0000	(14.250)	0	0	0
28/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	60,081.0000	57,739.0000	(3.898)	0	0	0
28/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4,945.0000	5,357.0000	8.332	0	0	0
28/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	78,245.0000	75,715.0000	(3.233)	0	0	0
28/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,450.0000	2,675.0000	9.184	0	0	0
28/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	9,095.0000	9,776.0000	7.488	0	0	0
28/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	12,263.0000	11,278.0000	(8.032)	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
28/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	48,069.0000	50,166.0000	4.362	0	0	0
28/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	35,009.0000	36,779.0000	5.056	0	0	0
28/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	62,684.0000	65,037.0000	3.754	0	0	0
28/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	94,402.0000	97,043.0000	2.798	0	0	0
28/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,788.0000	1,563.0000	(12.584)	0	0	0
28/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	44,061.0000	41,987.0000	(4.707)	0	0	0
28/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	78,295.0000	80,825.0000	3.231	0	0	0
28/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,678.0000	3,275.0000	(10.957)	0	0	0
28/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,979.0000	6,321.0000	(9.428)	0	0	0
28/04/2006	R203	2007/02/01			Bond Future	7.4600	7.4230	(0.496)	0.0000	0.0000	0
28/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	50,766.0000	52,753.0000	3.914	0	0	0
28/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	25,397.0000	24,017.0000	(5.434)	0	0	0
28/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	17,265.0000	16,190.0000	(6.226)	0	0	0
28/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	28,395.0000	29,798.0000	4.941	0	0	0
28/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	38,750.0000	40,458.0000	4.408	0	0	0
28/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	11,218.0000	10,422.0000	(7.096)	0	0	0
28/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	13,241.0000	14,049.0000	6.102	0	0	0
28/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	48,534.0000	46,558.0000	(4.071)	0	0	0
28/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	64,148.0000	66,374.0000	3.470	0	0	0
28/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	93,598.0000	96,150.0000	2.727	0	0	0
28/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	78,544.0000	80,958.0000	3.073	0	0	0
28/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	35,806.0000	34,118.0000	(4.714)	0	0	0
28/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	63,470.0000	61,248.0000	(3.501)	0	0	0
28/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	19,882.0000	20,977.0000	5.507	0	0	0
28/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,222.0000	1,086.0000	(11.129)	0	0	0
28/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	108,996.0000	111,643.0000	2.429	0	0	0
28/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,297.0000	2,066.0000	(10.057)	0	0	0
28/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,099.0000	3,730.0000	(9.002)	0	0	0
28/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,951.0000	6,393.0000	(8.028)	0	0	0
28/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,351.0000	8,912.0000	6.718	0	0	0
28/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,967.0000	5,331.0000	7.328	0	0	0
28/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	80,383.0000	77,965.0000	(3.008)	0	0	0
28/04/2006	R204	2006/05/04			Bond Future	7.4410	7.3960	(0.605)	0.0000	0.0000	80
28/04/2006	R204	2006/05/04	8.00	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
28/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	45,252.0000	49,013.0000	8.311	0	0	0
28/04/2006	R204	2006/08/03			Bond Future	7.4490	7.4020	(0.631)	0.0000	0.0000	83
28/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	47,395.0000	50,651.0000	6.870	0	0	0
28/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,351.0000	2,730.0000	(18.532)	0	0	0
28/04/2006	R204	2006/11/02			Bond Future	7.4540	7.4070	(0.631)	0.0000	0.0000	0
28/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	10,508.0000	11,517.0000	9.602	0	0	0
28/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	48,244.0000	45,429.0000	(5.835)	0	0	0
28/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	37,914.0000	40,372.0000	6.483	0	0	0
28/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	116,490.0000	120,224.0000	3.205	0	0	0
28/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	65,208.0000	62,019.0000	(4.891)	0	0	0
28/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,253.0000	12,887.0000	(9.584)	0	0	0
28/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	5,916.0000	6,551.0000	10.734	0	0	0
28/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	500.0000	409.0000	(18.200)	0	0	0
28/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	17,261.0000	18,726.0000	8.487	0	0	0
28/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	84,480.0000	81,020.0000	(4.096)	0	0	0
28/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	22,682.0000	20,824.0000	(8.192)	0	0	0
28/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	51,486.0000	54,377.0000	5.615	0	0	0
28/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,059.0000	3,423.0000	11.899	0	0	0
28/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	33,996.0000	31,638.0000	(6.936)	0	0	0
28/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	66,643.0000	69,878.0000	4.854	0	0	0
28/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,129.0000	945.0000	(16.298)	0	0	0
28/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,397.0000	7,464.0000	(11.111)	0	0	0
28/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,370.0000	2,026.0000	(14.515)	0	0	0
28/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	99,588.0000	103,228.0000	3.655	0	0	0
28/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,622.0000	4,032.0000	(12.765)	0	0	0
28/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	26,407.0000	28,374.0000	7.449	0	0	0
28/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	82,843.0000	86,324.0000	4.202	0	0	0
28/04/2006	R204	2007/02/01			Bond Future	7.4630	7.4150	(0.643)	0.0000	0.0000	0
28/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	54,044.0000	56,817.0000	5.131	0	0	0
28/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,732.0000	17,276.0000	(7.773)	0	0	0
28/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	9,069.0000	9,881.0000	8.954	0	0	0
28/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	68,255.0000	65,218.0000	(4.449)	0	0	0
28/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,231.0000	11,154.0000	(8.805)	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
28/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	41,364.0000	43,758.0000	5.788	0	0	0
28/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	68,139.0000	71,235.0000	4.544	0	0	0
28/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,379.0000	1,192.0000	(13.561)	0	0	0
28/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	83,280.0000	86,629.0000	4.021	0	0	0
28/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	86,416.0000	83,100.0000	(3.837)	0	0	0
28/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	115,246.0000	118,910.0000	3.179	0	0	0
28/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	52,241.0000	49,549.0000	(5.153)	0	0	0
28/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,563.0000	2,249.0000	(12.251)	0	0	0
28/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	99,091.0000	102,627.0000	3.568	0	0	0
28/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,531.0000	4,030.0000	(11.057)	0	0	0
28/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	14,302.0000	15,461.0000	8.104	0	0	0
28/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,625.0000	6,870.0000	(9.902)	0	0	0
28/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,427.0000	5,961.0000	9.840	0	0	0
28/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	21,376.0000	22,932.0000	7.279	0	0	0
28/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	38,606.0000	36,312.0000	(5.942)	0	0	0
28/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	27,455.0000	25,583.0000	(6.818)	0	0	0
28/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	30,410.0000	32,388.0000	6.504	0	0	0
28/04/2006	R207	2006/05/04			Bond Future	7.4270	7.3750	(0.700)	0.0000	0.0000	0
28/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	46,670.0000	51,059.0000	9.404	0	0	0
28/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/04/2006	R207	2006/08/03			Bond Future	7.4350	7.3820	(0.713)	0.0000	0.0000	0
28/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	48,793.0000	52,547.0000	7.694	0	0	0
28/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,269.0000	2,601.0000	(20.434)	0	0	0
28/04/2006	R207	2006/11/02			Bond Future	7.4380	7.3840	(0.726)	0.0000	0.0000	0
28/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	17,137.0000	19,678.0000	14.828	0	0	0
28/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	3,089.0000	3,834.0000	24.118	0	0	0
28/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	12,054.0000	10,139.0000	(15.887)	0	0	0
28/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	40,025.0000	36,314.0000	(9.272)	0	0	0
28/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	8,098.0000	9,647.0000	19.128	0	0	0
28/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	23,729.0000	20,822.0000	(12.251)	0	0	0
28/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	481.0000	341.0000	(29.106)	0	0	0
28/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	117,953.0000	122,408.0000	3.777	0	0	0
28/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	46,564.0000	50,591.0000	8.648	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
28/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,751.0000	1,321.0000	(24.557)	0	0	0
28/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	59,773.0000	55,591.0000	(6.996)	0	0	0
28/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	922.0000	1,195.0000	29.610	0	0	0
28/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
28/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	30,320.0000	33,756.0000	11.332	0	0	0
28/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	64,344.0000	68,660.0000	6.708	0	0	0
28/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	18.0000	11.0000	(38.889)	0	0	0
28/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,095.0000	4,074.0000	(20.039)	0	0	0
28/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	100,434.0000	104,883.0000	4.430	0	0	0
28/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	82,497.0000	86,917.0000	5.358	0	0	0
28/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	105.0000	69.0000	(34.286)	0	0	0
28/04/2006	R207	2007/02/01			Bond Future	7.4450	7.3900	(0.739)	0.0000	0.0000	0
28/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	43,006.0000	45,849.0000	6.611	0	0	0
28/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	52,228.0000	49,153.0000	(5.888)	0	0	0
28/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,154.0000	10,946.0000	(9.939)	0	0	0
28/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,627.0000	16,987.0000	(8.804)	0	0	0
28/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	15,151.0000	16,561.0000	9.306	0	0	0
28/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	55,913.0000	59,188.0000	5.857	0	0	0
28/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	70,194.0000	73,833.0000	5.184	0	0	0
28/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	38,511.0000	35,903.0000	(6.772)	0	0	0
28/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,509.0000	3,950.0000	(12.397)	0	0	0
28/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	22,489.0000	24,365.0000	8.342	0	0	0
28/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	85,472.0000	89,397.0000	4.592	0	0	0
28/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,380.0000	1,172.0000	(15.072)	0	0	0
28/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	27,337.0000	25,218.0000	(7.751)	0	0	0
28/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	68,404.0000	64,918.0000	(5.096)	0	0	0
28/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	117,575.0000	121,851.0000	3.637	0	0	0
28/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,556.0000	2,206.0000	(13.693)	0	0	0
28/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	31,794.0000	34,159.0000	7.439	0	0	0
28/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	101,374.0000	105,508.0000	4.078	0	0	0
28/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,579.0000	6,734.0000	(11.149)	0	0	0
28/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	9,680.0000	10,679.0000	10.320	0	0	0
28/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5,840.0000	6,504.0000	11.370	0	0	0
28/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	86,823.0000	83,003.0000	(4.400)	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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<b>Grand Total:</b>										<b>3,453</b>
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