

# Derivatives High/Low Report

High/Low for 17/03/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/03/2006	GOVI 2006/05/04			jGovi	242.1460	242.5950	0.185	0.0000	0.0000	699
17/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	121,468.0000	125,955.0000	3.694	0	0	0
17/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	8.0000	5.0000	(37.500)	0	0	0
17/03/2006	GOVI 2006/08/03			jGovi	246.4950	246.9500	0.185	0.0000	0.0000	0
17/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	165,045.0000	169,574.0000	2.744	0	0	0
17/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	95.0000	74.0000	(22.105)	0	0	0
17/03/2006	GOVI 2006/11/02			jGovi	250.8810	251.3340	0.181	0.0000	0.0000	0
17/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	94.0000	77.0000	(18.085)	0	0	0
17/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	208,904.0000	213,417.0000	2.160	0	0	0
17/03/2006	GOVI 2007/02/01			jGovi	255.2400	255.6870	0.175	0.0000	0.0000	0
17/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	252,457.0000	256,918.0000	1.767	0	0	0
17/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	57.0000	48.0000	(15.789)	0	0	0
17/03/2006	J153 2010/08/31			jSwap	7.2340	7.1940	(0.553)	0.0000	0.0000	0
17/03/2006	J157 2015/09/15			jSwap	7.3950	7.3650	(0.406)	0.0000	0.0000	0
17/03/2006	J186 2026/12/21			jSwap	7.0850	7.0330	(0.734)	0.0000	0.0000	0
17/03/2006	J194 2008/02/28			jSwap	7.0250	7.0000	(0.356)	0.0000	0.0000	0
17/03/2006	J201 2014/12/22			jSwap	7.3410	7.3120	(0.395)	0.0000	0.0000	0

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17/03/2006	J203	2017/09/15			jSwap	7.3740	7.3440	(0.407)	0.0000	0.0000	0
17/03/2006	J204	2018/12/21			jSwap	7.3390	7.3100	(0.395)	0.0000	0.0000	0
17/03/2006	J207	2020/01/15			jSwap	7.3120	7.2810	(0.424)	0.0000	0.0000	0
17/03/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
17/03/2006	JFRA	2006/05/04			jFra	7.1090	7.1030	(0.084)	0.0000	0.0000	0
17/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	603.0000	590.0000	(2.156)	0	0	0
17/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	336.0000	338.0000	0.595	0	0	0
17/03/2006	JFRA	2006/08/03			jFra	6.9300	6.9200	(0.144)	0.0000	0.0000	0
17/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	769.0000	755.0000	(1.821)	0	0	0
17/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	941.0000	951.0000	1.063	0	0	0
17/03/2006	JFRA	2006/11/02			jFra	6.9980	6.9860	(0.171)	0.0000	0.0000	0
17/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,155.0000	1,167.0000	1.039	0	0	0
17/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,150.0000	1,133.0000	(1.478)	0	0	0
17/03/2006	JFRA	2007/02/01			jFra	7.0360	7.0050	(0.441)	0.0000	0.0000	500
17/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	871.0000	841.0000	(3.444)	0	0	0
17/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,008.0000	2,054.0000	2.291	0	0	0
17/03/2006	JFRA	2007/05/03			jFra	7.1830	7.1380	(0.626)	0.0000	0.0000	0
17/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,989.0000	2,052.0000	3.167	0	0	0
17/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,213.0000	1,165.0000	(3.957)	0	0	0
17/03/2006	JFRA	2007/08/02			jFra	7.2880	7.2560	(0.439)	0.0000	0.0000	0
17/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,488.0000	1,451.0000	(2.487)	0	0	0
17/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,007.0000	2,048.0000	2.043	0	0	0
17/03/2006	JFRA	2007/11/01			jFra	7.4230	7.3560	(0.903)	0.0000	0.0000	0
17/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,877.0000	1,791.0000	(4.582)	0	0	0

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17/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,080.0000	2,170.0000	4.327	0	0	0
17/03/2006	JFRA	2008/02/07			jFra	7.4780	7.4130	(0.869)	0.0000	0.0000	0
17/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,463.0000	27,366.0000	(0.353)	0	0	0
17/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,498.0000	27,560.0000	0.225	0	0	0
17/03/2006	JN02	2006/05/04			jNote	7.1730	7.1410	(0.446)	0.0000	0.0000	0
17/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	8,013.0000	8,269.0000	3.195	0	0	0
17/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	6,654.0000	6,297.0000	(5.365)	0	0	0
17/03/2006	JN02	2006/08/03			jNote	7.2290	7.1890	(0.553)	0.0000	0.0000	0
17/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,161.0000	11,756.0000	(3.330)	0	0	0
17/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,553.0000	12,893.0000	2.709	0	0	0
17/03/2006	JN02	2006/11/02			jNote	7.3120	7.2650	(0.643)	0.0000	0.0000	0
17/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,441.0000	15,970.0000	(2.865)	0	0	0
17/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,290.0000	15,693.0000	2.636	0	0	0
17/03/2006	JN05	2006/05/04			jNote	7.4810	7.4360	(0.602)	0.0000	0.0000	0
17/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	13,060.0000	11,726.0000	(10.214)	0	0	0
17/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	3,458.0000	3,988.0000	15.327	0	0	0
17/03/2006	JN05	2006/08/03			jNote	7.5190	7.4710	(0.638)	0.0000	0.0000	0
17/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	7,498.0000	8,203.0000	9.403	0	0	0
17/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,669.0000	17,390.0000	(6.851)	0	0	0
17/03/2006	JN05	2006/11/02			jNote	7.5670	7.5160	(0.674)	0.0000	0.0000	0
17/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	10,056.0000	10,837.0000	7.767	0	0	0
17/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,199.0000	21,878.0000	(5.694)	0	0	0
17/03/2006	JN10	2006/05/04			jNote	7.5770	7.5280	(0.647)	0.0000	0.0000	0
17/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	893.0000	1,269.0000	42.105	0	0	0
17/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	23,754.0000	20,747.0000	(12.659)	0	0	0
17/03/2006	JN10	2006/08/03			jNote	7.5910	7.5430	(0.632)	0.0000	0.0000	0
17/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	27,633.0000	25,084.0000	(9.224)	0	0	0

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17/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,820.0000	4,577.0000	19.817	0	0	0
17/03/2006	JN10	2006/11/02			jNote	7.6120	7.5630	(0.644)	0.0000	0.0000	0
17/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	6,176.0000	7,093.0000	14.848	0	0	0
17/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	31,413.0000	28,966.0000	(7.790)	0	0	0
17/03/2006	JROD	2006/03/31			jRod	6.7120	6.5590	(2.279)	0.0000	0.0000	0
17/03/2006	JROD	2006/04/28			jRod	6.7930	6.6340	(2.341)	0.0000	0.0000	0
17/03/2006	JROD	2006/05/31			jRod	6.9290	6.7780	(2.179)	0.0000	0.0000	0
17/03/2006	JROD	2006/06/30			jRod	6.9200	6.8430	(1.113)	0.0000	0.0000	0
17/03/2006	JROD	2006/07/31			jRod	6.9940	6.9170	(1.101)	0.0000	0.0000	0
17/03/2006	JROD	2006/08/31			jRod	7.0560	6.9790	(1.091)	0.0000	0.0000	0
17/03/2006	R153	2006/05/04			Bond Future	7.2280	7.1870	(0.567)	0.0000	0.0000	13
17/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,541.0000	3,743.0000	(17.573)	0	0	10
17/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	12,603.0000	13,953.0000	10.712	0	0	0
17/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	5,446.0000	6,339.0000	16.397	0	0	0
17/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,468.0000	1,129.0000	(23.093)	0	0	0
17/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	91.0000	61.0000	(32.967)	0	0	0
17/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	31,357.0000	33,017.0000	5.294	0	0	0
17/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	123.0000	175.0000	42.276	0	0	0
17/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	79,750.0000	81,440.0000	2.119	0	0	0
17/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
17/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	50,975.0000	52,663.0000	3.311	0	0	0
17/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	20,010.0000	18,372.0000	(8.186)	0	0	0
17/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	60,667.0000	62,357.0000	2.786	0	0	0
17/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	70,259.0000	71,949.0000	2.405	0	0	0
17/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	41,191.0000	42,874.0000	4.086	0	0	0

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17/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	10,752.0000	9,411.0000	(12.472)	0	0	0
17/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	20.0000	13.0000	(35.000)	0	0	20
17/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	1,318.0000	1,666.0000	26.404	0	0	0
17/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	21,636.0000	23,217.0000	7.307	0	0	0
17/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	382.0000	274.0000	(28.272)	0	0	0
17/03/2006	R153	2006/08/03			Bond Future	7.2200	7.1760	(0.609)	0.0000	0.0000	1
17/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,058.0000	4,500.0000	(11.032)	0	0	100
17/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,370.0000	7,549.0000	(9.809)	0	0	0
17/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	9,537.0000	10,430.0000	9.364	0	0	0
17/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	15,893.0000	17,048.0000	7.267	0	0	0
17/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	13,320.0000	12,192.0000	(8.468)	0	0	0
17/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	617.0000	528.0000	(14.425)	0	0	0
17/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,780.0000	1,549.0000	(12.978)	0	0	0
17/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	31,656.0000	33,139.0000	4.685	0	0	0
17/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	49,149.0000	50,774.0000	3.306	0	0	0
17/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	58,078.0000	59,738.0000	2.858	0	0	0
17/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	359.0000	305.0000	(15.042)	0	0	0
17/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,065.0000	919.0000	(13.709)	0	0	0
17/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,317.0000	41,885.0000	3.889	0	0	0
17/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,719.0000	5,305.0000	12.418	0	0	0
17/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	221.0000	187.0000	(15.385)	0	0	0
17/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	67,034.0000	68,714.0000	2.506	0	0	0
17/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,993.0000	2,630.0000	(12.128)	0	0	0
17/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	23,397.0000	24,748.0000	5.774	0	0	0
17/03/2006	R153	2006/11/02			Bond Future	7.2250	7.1780	(0.651)	0.0000	0.0000	0
17/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	39,761.0000	41,215.0000	3.657	0	0	0
17/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,961.0000	7,618.0000	9.438	0	0	0
17/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,937.0000	12,825.0000	7.439	0	0	0
17/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,169.0000	1,965.0000	(9.405)	0	0	0
17/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,948.0000	2,678.0000	(9.159)	0	0	100
17/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,022.0000	10,186.0000	(7.585)	0	0	0
17/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,240.0000	14,174.0000	(6.995)	0	0	0
17/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	47,741.0000	49,261.0000	3.184	0	0	0
17/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	17,894.0000	18,978.0000	6.058	0	0	0

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17/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,493.0000	3,913.0000	12.024	0	0	0
17/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	21,058.0000	19,754.0000	(6.192)	0	0	0
17/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,873.0000	7,233.0000	(8.129)	0	0	0
17/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	64,053.0000	65,660.0000	2.509	0	0	0
17/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,616.0000	1,462.0000	(9.530)	0	0	0
17/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,215.0000	1,098.0000	(9.630)	0	0	0
17/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	925.0000	835.0000	(9.730)	0	0	0
17/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	72,273.0000	73,906.0000	2.259	0	0	0
17/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	55,863.0000	57,433.0000	2.810	0	0	0
17/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,395.0000	1,612.0000	15.556	0	0	0
17/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	24,671.0000	25,912.0000	5.030	0	0	0
17/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	28,335.0000	26,828.0000	(5.319)	0	0	0
17/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,632.0000	5,150.0000	(8.558)	0	0	0
17/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,055.0000	3,694.0000	(8.903)	0	0	0
17/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	32,024.0000	33,387.0000	4.256	0	0	0
17/03/2006	R153	2007/02/01			Bond Future	7.2480	7.1990	(0.676)	0.0000	0.0000	0
17/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	14,376.0000	15,220.0000	5.871	0	0	0
17/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,307.0000	13,471.0000	(5.843)	0	0	0
17/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,667.0000	10,345.0000	7.014	0	0	0
17/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,205.0000	17,202.0000	(5.509)	0	0	0
17/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	61,460.0000	62,921.0000	2.377	0	0	0
17/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,314.0000	3,094.0000	(6.639)	0	0	0
17/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	68,946.0000	70,440.0000	2.167	0	0	0
17/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,959.0000	3,696.0000	(6.643)	0	0	0
17/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	54,035.0000	55,453.0000	2.624	0	0	0
17/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,808.0000	4,492.0000	(6.572)	0	0	0
17/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	46,740.0000	48,104.0000	2.918	0	0	0
17/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	32,692.0000	33,907.0000	3.717	0	0	0
17/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,802.0000	2,616.0000	(6.638)	0	0	0
17/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,275.0000	6,810.0000	(6.392)	0	0	0
17/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,895.0000	5,513.0000	(6.480)	0	0	0
17/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	39,607.0000	40,905.0000	3.277	0	0	0
17/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,058.0000	8,492.0000	(6.249)	0	0	0
17/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,345.0000	10,656.0000	(6.073)	0	0	0
17/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	26,103.0000	27,217.0000	4.268	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
17/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	23,142.0000	21,962.0000	(5.099)	0	0	0
17/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3,171.0000	3,500.0000	10.375	0	0	0
17/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,941.0000	20,932.0000	4.970	0	0	0
17/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	29,161.0000	27,809.0000	(4.636)	0	0	0
17/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,918.0000	6,419.0000	8.466	0	0	0
17/03/2006	R157	2006/05/04			Bond Future	7.3800	7.3490	(0.420)	0.0000	0.0000	7
17/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	90,063.0000	92,667.0000	2.891	0	0	0
17/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	14.0000	9.0000	(35.714)	0	0	0
17/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	405.0000	302.0000	(25.432)	0	0	0
17/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	5,277.0000	6,096.0000	15.520	0	0	0
17/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	33,302.0000	30,891.0000	(7.240)	0	0	0
17/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	16,262.0000	14,472.0000	(11.007)	0	0	0
17/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	127,731.0000	130,340.0000	2.043	0	0	0
17/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	51,246.0000	53,753.0000	4.892	0	0	0
17/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	146,021.0000	148,630.0000	1.787	0	0	0
17/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,732.0000	1,376.0000	(20.554)	0	0	0
17/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	32,376.0000	34,629.0000	6.959	0	0	0
17/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	115
17/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	867.0000	1,066.0000	22.953	0	0	0
17/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	80.0000	56.0000	(30.000)	0	0	0
17/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	6,027.0000	5,081.0000	(15.696)	0	0	0
17/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	109,078.0000	111,686.0000	2.391	0	0	0
17/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	16,065.0000	17,729.0000	10.358	0	0	50
17/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	70,720.0000	73,305.0000	3.655	0	0	0
17/03/2006	R157	2006/08/03			Bond Future	7.3820	7.3500	(0.433)	0.0000	0.0000	4
17/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	648.0000	564.0000	(12.963)	0	0	0
17/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	12,715.0000	13,758.0000	8.203	0	0	0
17/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	125,115.0000	127,699.0000	2.065	0	0	0
17/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	23,609.0000	22,021.0000	(6.726)	0	0	0
17/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	344.0000	297.0000	(13.663)	0	0	0
17/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	142,875.0000	145,479.0000	1.823	0	0	0
17/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	186.0000	159.0000	(14.516)	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
17/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	107,152.0000	109,699.0000	2.377	0	0	0
17/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,002.0000	7,274.0000	(9.098)	0	0	100
17/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,226.0000	1,078.0000	(12.072)	0	0	0
17/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	37,781.0000	39,684.0000	5.037	0	0	0
17/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	37,285.0000	35,234.0000	(5.501)	0	0	0
17/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	53,874.0000	56,060.0000	4.058	0	0	0
17/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	5,447.0000	6,027.0000	10.648	0	0	0
17/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,349.0000	3,905.0000	(10.209)	0	0	0
17/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	89,105.0000	91,587.0000	2.785	0	0	0
17/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,323.0000	2,063.0000	(11.192)	0	0	0
17/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	23,797.0000	25,309.0000	6.354	0	0	0
17/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	71,212.0000	73,582.0000	3.328	0	0	0
17/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	14,154.0000	13,036.0000	(7.899)	0	0	0
17/03/2006	R157	2006/11/02			Bond Future	7.3910	7.3580	(0.446)	0.0000	0.0000	0
17/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,985.0000	3,673.0000	(7.829)	0	0	117
17/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	89,116.0000	91,451.0000	2.620	0	0	0
17/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	17,660.0000	18,771.0000	6.291	0	0	0
17/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	29,012.0000	27,477.0000	(5.291)	0	0	0
17/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	56,659.0000	58,676.0000	3.560	0	0	0
17/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,017.0000	8,389.0000	(6.965)	0	0	0
17/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	72,558.0000	74,760.0000	3.035	0	0	0
17/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,668.0000	2,451.0000	(8.133)	0	0	0
17/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	123,024.0000	125,518.0000	2.027	0	0	0
17/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	28,662.0000	30,130.0000	5.122	0	0	0
17/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	106,017.0000	108,445.0000	2.290	0	0	0
17/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	13,485.0000	12,614.0000	(6.459)	0	0	0
17/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,993.0000	5,549.0000	(7.409)	0	0	0
17/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,801.0000	1,649.0000	(8.440)	0	0	0
17/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,192.0000	1,088.0000	(8.725)	0	0	0
17/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	428.0000	386.0000	(9.813)	0	0	0
17/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	19,970.0000	18,793.0000	(5.894)	0	0	0
17/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	139,955.0000	142,496.0000	1.816	0	0	0
17/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	173,294.0000	175,898.0000	1.503	0	0	0
17/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	156,769.0000	159,343.0000	1.642	0	0	0
17/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	794.0000	723.0000	(8.942)	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
17/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	41,838.0000	43,613.0000	4.243	0	0	0
17/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	4,325.0000	4,742.0000	9.642	0	0	0
17/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	9,521.0000	10,262.0000	7.783	0	0	0
17/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	41,305.0000	39,401.0000	(4.610)	0	0	0
17/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	56,941.0000	54,712.0000	(3.915)	0	0	0
17/03/2006	R157	2007/02/01			Bond Future	7.4100	7.3770	(0.445)	0.0000	0.0000	0
17/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,446.0000	10,849.0000	(5.216)	0	0	0
17/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	74,905.0000	76,884.0000	2.642	0	0	0
17/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	60,200.0000	62,017.0000	3.018	0	0	0
17/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	20,309.0000	19,350.0000	(4.722)	0	0	0
17/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,212.0000	14,453.0000	(4.989)	0	0	0
17/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	90,239.0000	92,348.0000	2.337	0	0	0
17/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	105,963.0000	108,173.0000	2.086	0	0	0
17/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,575.0000	6,209.0000	(5.567)	0	0	0
17/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	8,649.0000	8,182.0000	(5.399)	0	0	0
17/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	121,894.0000	124,182.0000	1.877	0	0	0
17/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,036.0000	4,749.0000	(5.699)	0	0	0
17/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	46,477.0000	48,094.0000	3.479	0	0	0
17/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	23,172.0000	24,282.0000	4.790	0	0	0
17/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	14,484.0000	15,310.0000	5.703	0	0	0
17/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	35,719.0000	34,254.0000	(4.101)	0	0	0
17/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	46,943.0000	45,192.0000	(3.730)	0	0	0
17/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	34,052.0000	35,431.0000	4.050	0	0	0
17/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	27,060.0000	25,863.0000	(4.424)	0	0	0
17/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,005.0000	1,878.0000	(6.334)	0	0	0
17/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	169,379.0000	171,828.0000	1.446	0	0	0
17/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,889.0000	3,663.0000	(5.811)	0	0	0
17/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	137,897.0000	140,246.0000	1.703	0	0	0
17/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,030.0000	2,851.0000	(5.908)	0	0	0
17/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	153,875.0000	156,271.0000	1.557	0	0	0
17/03/2006	R186	2006/05/04			Bond Future	7.1210	7.0700	(0.716)	0.0000	0.0000	35
17/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	8,321.0000	10,748.0000	29.167	0	0	0
17/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	24,907.0000	20,380.0000	(18.176)	0	0	0
17/03/2006	R186	2006/05/04	9.00	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
17/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	580.0000	367.0000	(36.724)	0	0	0
17/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	82,135.0000	88,876.0000	8.207	0	0	0
17/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	141,203.0000	148,150.0000	4.920	0	0	0
17/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	14.0000	7.0000	(50.000)	0	0	0
17/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	222,902.0000	229,856.0000	3.120	0	0	0
17/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	169,415.0000	176,369.0000	4.105	0	0	0
17/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	196,638.0000	203,592.0000	3.536	0	0	0
17/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
17/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	112,042.0000	118,945.0000	6.161	0	0	0
17/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	124.0000	73.0000	(41.129)	0	0	0
17/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	54.0000	94.0000	74.074	0	0	0
17/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	88,486.0000	81,572.0000	(7.814)	0	0	0
17/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	53,060.0000	46,686.0000	(12.013)	0	0	0
17/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	1,231.0000	1,811.0000	47.116	0	0	0
17/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	26,162.0000	30,912.0000	18.156	0	0	0
17/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	52,503.0000	58,688.0000	11.780	0	0	0
17/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	2,452.0000	1,683.0000	(31.362)	0	0	0
17/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	8,808.0000	6,603.0000	(25.034)	0	0	0
17/03/2006	R186	2006/08/03			Bond Future	7.1170	7.0650	(0.731)	0.0000	0.0000	0
17/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	35,291.0000	31,222.0000	(11.530)	0	0	0
17/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	19,365.0000	22,340.0000	15.363	0	0	0
17/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	87,539.0000	93,591.0000	6.913	0	0	0
17/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,341.0000	1,073.0000	(19.985)	0	0	0
17/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	142,147.0000	148,922.0000	4.766	0	0	0
17/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,000.0000	5,009.0000	(16.517)	0	0	0
17/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,242.0000	2,670.0000	(17.643)	0	0	0
17/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	169,372.0000	176,303.0000	4.092	0	0	0
17/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	503.0000	390.0000	(22.465)	0	0	0
17/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	114,952.0000	121,424.0000	5.630	0	0	0
17/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	15.0000	10.0000	(33.333)	0	0	0
17/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	247,308.0000	254,348.0000	2.847	0	0	0
17/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	171.0000	128.0000	(25.146)	0	0	0
17/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	196,115.0000	203,117.0000	3.570	0	0	0
17/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	53.0000	38.0000	(28.302)	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
17/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	222,126.0000	229,155.0000	3.164	0	0	0
17/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	7,648.0000	9,236.0000	20.764	0	0	0
17/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	58,553.0000	53,097.0000	(9.318)	0	0	0
17/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	11,097.0000	9,418.0000	(15.130)	0	0	0
17/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	61,338.0000	66,703.0000	8.747	0	0	0
17/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	20,173.0000	17,458.0000	(13.459)	0	0	0
17/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	37,944.0000	42,273.0000	11.409	0	0	0
17/03/2006	R186	2006/11/02			Bond Future	7.1150	7.0620	(0.745)	0.0000	0.0000	0
17/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	43,225.0000	39,286.0000	(9.113)	0	0	0
17/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	5,407.0000	6,457.0000	19.419	0	0	0
17/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	91,686.0000	85,606.0000	(6.631)	0	0	0
17/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	27,685.0000	30,875.0000	11.522	0	0	0
17/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	573.0000	472.0000	(17.627)	0	0	0
17/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	221,520.0000	228,548.0000	3.173	0	0	0
17/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	196,166.0000	203,099.0000	3.534	0	0	0
17/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,422.0000	2,064.0000	(14.781)	0	0	0
17/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	93,688.0000	99,375.0000	6.070	0	0	0
17/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	18,880.0000	16,818.0000	(10.922)	0	0	0
17/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	69,032.0000	74,100.0000	7.342	0	0	0
17/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,209.0000	1,013.0000	(16.212)	0	0	0
17/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	12,450.0000	11,008.0000	(11.582)	0	0	0
17/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,313.0000	7,309.0000	(12.077)	0	0	0
17/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	119,529.0000	125,654.0000	5.124	0	0	0
17/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,606.0000	3,988.0000	(13.417)	0	0	0
17/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	144,740.0000	151,250.0000	4.498	0	0	0
17/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	170,455.0000	177,226.0000	3.972	0	0	0
17/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	64,247.0000	59,180.0000	(7.887)	0	0	0
17/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	13,996.0000	16,058.0000	14.733	0	0	0
17/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	28,650.0000	25,753.0000	(10.112)	0	0	0
17/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	46,560.0000	50,792.0000	9.089	0	0	0
17/03/2006	R186	2007/02/01			Bond Future	7.1170	7.0630	(0.759)	0.0000	0.0000	0
17/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	96,046.0000	90,308.0000	(5.974)	0	0	0
17/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	76,656.0000	81,539.0000	6.370	0	0	0
17/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	20,079.0000	18,299.0000	(8.865)	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
17/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	35,155.0000	38,479.0000	9.455	0	0	0
17/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	100,474.0000	105,900.0000	5.400	0	0	0
17/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	50,843.0000	46,960.0000	(7.637)	0	0	0
17/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	27,134.0000	24,809.0000	(8.569)	0	0	0
17/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	10,183.0000	11,653.0000	14.436	0	0	0
17/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	37,021.0000	33,998.0000	(8.166)	0	0	0
17/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,003.0000	13,637.0000	(9.105)	0	0	0
17/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	125,178.0000	131,020.0000	4.667	0	0	0
17/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	54,532.0000	58,716.0000	7.673	0	0	0
17/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	70,595.0000	65,764.0000	(6.843)	0	0	0
17/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	20,467.0000	22,844.0000	11.614	0	0	0
17/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	148,580.0000	154,825.0000	4.203	0	0	0
17/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	221,400.0000	228,337.0000	3.133	0	0	0
17/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,649.0000	3,221.0000	(11.729)	0	0	0
17/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	197,063.0000	203,842.0000	3.440	0	0	0
17/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,137.0000	1,867.0000	(12.635)	0	0	0
17/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	172,679.0000	179,232.0000	3.795	0	0	0
17/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,036.0000	5,382.0000	(10.835)	0	0	0
17/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,670.0000	8,707.0000	(9.959)	0	0	0
17/03/2006	R194	2006/05/04			Bond Future	6.9890	6.9620	(0.386)	0.0000	0.0000	101
17/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	4,487.0000	4,089.0000	(8.870)	0	0	0
17/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	8,519.0000	8,055.0000	(5.447)	0	0	0
17/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	142.0000	111.0000	(21.831)	0	0	0
17/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	10.0000	13.0000	30.000	0	0	0
17/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	339.0000	408.0000	20.354	0	0	0
17/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	12,896.0000	12,428.0000	(3.629)	0	0	0
17/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	544.0000	448.0000	(17.647)	0	0	0
17/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,905.0000	30,373.0000	1.565	0	0	0
17/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,938.0000	9,374.0000	4.878	0	0	0
17/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	21,531.0000	21,998.0000	2.169	0	0	0
17/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	5,049.0000	5,420.0000	7.348	0	0	0
17/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	34,059.0000	34,526.0000	1.371	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
17/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
17/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	17,317.0000	17,782.0000	2.685	0	0	0
17/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	13,098.0000	13,557.0000	3.504	0	0	0
17/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,956.0000	2,189.0000	11.912	0	0	0
17/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	1,766.0000	1,531.0000	(13.307)	0	0	0
17/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	34.0000	25.0000	(26.471)	0	0	0
17/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,729.0000	26,197.0000	1.819	0	0	0
17/03/2006	R194	2006/08/03			Bond Future	6.9300	6.8990	(0.447)	0.0000	0.0000	0
17/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,626.0000	1,484.0000	(8.733)	0	0	0
17/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,419.0000	6,743.0000	5.048	0	0	0
17/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	26.0000	22.0000	(15.385)	0	0	0
17/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	969.0000	878.0000	(9.391)	0	0	0
17/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,486.0000	9,860.0000	3.943	0	0	0
17/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	4,386.0000	4,080.0000	(6.977)	0	0	0
17/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,677.0000	1,837.0000	9.541	0	0	0
17/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	370.0000	331.0000	(10.541)	0	0	0
17/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,279.0000	16,707.0000	2.629	0	0	0
17/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,746.0000	20,192.0000	2.259	0	0	0
17/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	167.0000	147.0000	(11.976)	0	0	0
17/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	69.0000	60.0000	(13.043)	0	0	0
17/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,891.0000	27,353.0000	1.718	0	0	0
17/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	30,491.0000	30,955.0000	1.522	0	0	0
17/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,725.0000	3,977.0000	6.765	0	0	0
17/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	585.0000	526.0000	(10.085)	0	0	0
17/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	2,674.0000	2,460.0000	(8.003)	0	0	0
17/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,807.0000	13,214.0000	3.178	0	0	0
17/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	23,300.0000	23,757.0000	1.961	0	0	0
17/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
17/03/2006	R194	2006/11/02			Bond Future	6.8820	6.8490	(0.480)	0.0000	0.0000	0
17/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,139.0000	2,000.0000	(6.498)	0	0	0
17/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6,801.0000	7,081.0000	4.117	0	0	0
17/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	4,297.0000	4,052.0000	(5.702)	0	0	0

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17/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2,617.0000	2,792.0000	6.687	0	0	0
17/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	302.0000	277.0000	(8.278)	0	0	0
17/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,010.0000	5,697.0000	(5.208)	0	0	0
17/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	2,987.0000	2,801.0000	(6.227)	0	0	0
17/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1,140.0000	1,246.0000	9.298	0	0	0
17/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,375.0000	9,689.0000	3.349	0	0	0
17/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	8,364.0000	7,986.0000	(4.519)	0	0	0
17/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	40.0000	49.0000	22.500	0	0	0
17/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	289.0000	330.0000	14.187	0	0	0
17/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	4,485.0000	4,718.0000	5.195	0	0	0
17/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,563.0000	1,459.0000	(6.654)	0	0	0
17/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	11,334.0000	10,923.0000	(3.626)	0	0	0
17/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,169.0000	1,089.0000	(6.843)	0	0	0
17/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	12,116.0000	12,456.0000	2.806	0	0	0
17/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	526.0000	486.0000	(7.605)	0	0	0
17/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	20,579.0000	20,973.0000	1.915	0	0	0
17/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,706.0000	18,086.0000	2.146	0	0	0
17/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,946.0000	15,305.0000	2.402	0	0	0
17/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	875.0000	815.0000	(6.857)	0	0	0
17/03/2006	R194	2007/02/01			Bond Future	6.8620	6.8250	(0.539)	0.0000	0.0000	0
17/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,779.0000	7,019.0000	3.540	0	0	0
17/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,307.0000	2,190.0000	(5.072)	0	0	0
17/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	2,788.0000	2,646.0000	(5.093)	0	0	0
17/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	11,044.0000	11,328.0000	2.572	0	0	0
17/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	5,623.0000	5,367.0000	(4.553)	0	0	0
17/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	7,258.0000	6,955.0000	(4.175)	0	0	0
17/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	1,944.0000	1,846.0000	(5.041)	0	0	0
17/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,857.0000	9,121.0000	2.981	0	0	0
17/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,307.0000	13,605.0000	2.239	0	0	0
17/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,536.0000	17,869.0000	1.899	0	0	0
17/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,370.0000	15,687.0000	2.062	0	0	0
17/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	580.0000	544.0000	(6.207)	0	0	0
17/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,784.0000	20,130.0000	1.749	0	0	0
17/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	844.0000	795.0000	(5.806)	0	0	0
17/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	916.0000	995.0000	8.624	0	0	0

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17/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,200.0000	1,135.0000	(5.417)	0	0	0
17/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,667.0000	1,584.0000	(4.979)	0	0	0
17/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,898.0000	5,106.0000	4.247	0	0	0
17/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	9,265.0000	8,920.0000	(3.724)	0	0	0
17/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,476.0000	3,303.0000	(4.977)	0	0	0
17/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,879.0000	2,005.0000	6.706	0	0	0
17/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,356.0000	4,144.0000	(4.867)	0	0	0
17/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	316.0000	353.0000	11.709	0	0	0
17/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3,200.0000	3,370.0000	5.313	0	0	0
17/03/2006	R201	2006/05/04			Bond Future	7.3560	7.3250	(0.421)	0.0000	0.0000	66
17/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
17/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	72,797.0000	74,858.0000	2.831	0	0	0
17/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	42,005.0000	44,006.0000	4.764	0	0	0
17/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	49.0000	34.0000	(30.612)	0	0	0
17/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	57,478.0000	59,528.0000	3.567	0	0	0
17/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	1,026.0000	798.0000	(22.222)	0	0	0
17/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	87,851.0000	89,915.0000	2.349	0	0	0
17/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	26,830.0000	28,667.0000	6.847	0	0	0
17/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	234.0000	172.0000	(26.496)	0	0	0
17/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	13,353.0000	14,756.0000	10.507	0	0	0
17/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	3,830.0000	3,168.0000	(17.285)	0	0	0
17/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	117,118.0000	119,182.0000	1.762	0	0	0
17/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	102,625.0000	104,689.0000	2.011	0	0	0
17/03/2006	R201	2006/08/03			Bond Future	7.3600	7.3280	(0.435)	0.0000	0.0000	0
17/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	29,946.0000	31,521.0000	5.259	0	0	0
17/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	43,261.0000	45,045.0000	4.124	0	0	0
17/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,655.0000	2,357.0000	(11.224)	0	0	0
17/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	57,367.0000	59,278.0000	3.331	0	0	0
17/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,429.0000	1,257.0000	(12.036)	0	0	0
17/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	4,967.0000	4,459.0000	(10.228)	0	0	0
17/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,268.0000	8,441.0000	(8.923)	0	0	0

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17/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	100,335.0000	102,401.0000	2.059	0	0	0
17/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	104.0000	87.0000	(16.346)	0	0	0
17/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	18,320.0000	19,576.0000	6.856	0	0	0
17/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	114,479.0000	116,556.0000	1.814	0	0	0
17/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	301.0000	257.0000	(14.618)	0	0	0
17/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	32.0000	27.0000	(15.625)	0	0	0
17/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	86,045.0000	88,084.0000	2.370	0	0	0
17/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	71,762.0000	73,745.0000	2.763	0	0	0
17/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	780.0000	681.0000	(12.692)	0	0	0
17/03/2006	R201	2006/11/02			Bond Future	7.3660	7.3330	(0.448)	0.0000	0.0000	0
17/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	6,165.0000	6,728.0000	9.132	0	0	0
17/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	29,718.0000	28,184.0000	(5.162)	0	0	0
17/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	21,719.0000	22,931.0000	5.580	0	0	0
17/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	13,255.0000	12,369.0000	(6.684)	0	0	0
17/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	111,948.0000	114,008.0000	1.840	0	0	0
17/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	12,572.0000	13,469.0000	7.135	0	0	0
17/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	45,086.0000	46,740.0000	3.669	0	0	0
17/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	8,676.0000	8,045.0000	(7.273)	0	0	0
17/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	19,967.0000	18,767.0000	(6.010)	0	0	0
17/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	32,707.0000	34,174.0000	4.485	0	0	0
17/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	42,349.0000	40,529.0000	(4.298)	0	0	0
17/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	331.0000	294.0000	(11.178)	0	0	0
17/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,775.0000	5,332.0000	(7.671)	0	0	0
17/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	58,185.0000	59,972.0000	3.071	0	0	0
17/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	2,333.0000	2,610.0000	11.873	0	0	0
17/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	71,600.0000	73,483.0000	2.630	0	0	0
17/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,875.0000	3,564.0000	(8.026)	0	0	0
17/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	98,378.0000	100,404.0000	2.059	0	0	0
17/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,373.0000	1,246.0000	(9.250)	0	0	0
17/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	694.0000	623.0000	(10.231)	0	0	0
17/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	84,865.0000	86,834.0000	2.320	0	0	0
17/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,564.0000	2,350.0000	(8.346)	0	0	0
17/03/2006	R201	2007/02/01			Bond Future	7.3810	7.3480	(0.447)	0.0000	0.0000	0
17/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	15,336.0000	16,226.0000	5.803	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
17/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	59,010.0000	60,646.0000	2.772	0	0	0
17/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	8,577.0000	9,194.0000	7.194	0	0	0
17/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	34,950.0000	36,300.0000	3.863	0	0	0
17/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	23,482.0000	22,327.0000	(4.919)	0	0	0
17/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,677.0000	9,134.0000	(5.611)	0	0	0
17/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	32,486.0000	31,059.0000	(4.393)	0	0	0
17/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,888.0000	6,479.0000	(5.938)	0	0	0
17/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,416.0000	11,722.0000	(5.590)	0	0	0
17/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	71,791.0000	73,519.0000	2.407	0	0	0
17/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	96,595.0000	98,494.0000	1.966	0	0	0
17/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	84,003.0000	85,827.0000	2.171	0	0	0
17/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	43,922.0000	42,238.0000	(3.834)	0	0	0
17/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,204.0000	1,110.0000	(7.807)	0	0	0
17/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	109,401.0000	111,352.0000	1.783	0	0	0
17/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,042.0000	1,895.0000	(7.199)	0	0	0
17/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,340.0000	3,120.0000	(6.587)	0	0	0
17/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,270.0000	4,953.0000	(6.015)	0	0	0
17/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,960.0000	4,321.0000	9.116	0	0	0
17/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	16,968.0000	16,065.0000	(5.322)	0	0	0
17/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	47,139.0000	48,640.0000	3.184	0	0	0
17/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	24,301.0000	25,443.0000	4.699	0	0	0
17/03/2006	R203	2006/05/04			Bond Future	7.3790	7.3480	(0.420)	0.0000	0.0000	0
17/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	2,190.0000	2,509.0000	14.566	0	0	0
17/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	118,865.0000	121,327.0000	2.071	0	0	0
17/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	32,810.0000	30,667.0000	(6.532)	0	0	0
17/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	101,733.0000	104,195.0000	2.420	0	0	0
17/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	84,189.0000	86,648.0000	2.921	0	0	0
17/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
17/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
17/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,266.0000	1,856.0000	(18.094)	0	0	0
17/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	31,153.0000	33,206.0000	6.590	0	0	0
17/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	7,076.0000	7,902.0000	11.673	0	0	0
17/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	17,370.0000	15,735.0000	(9.413)	0	0	0
17/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	16,791.0000	18,288.0000	8.915	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
17/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,253.0000	6,289.0000	(13.291)	0	0	0
17/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	48,279.0000	50,621.0000	4.851	0	0	0
17/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	509.0000	389.0000	(23.576)	0	0	0
17/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	66,277.0000	68,715.0000	3.679	0	0	0
17/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	80.0000	56.0000	(30.000)	0	0	0
17/03/2006	R203	2006/08/03			Bond Future	7.3810	7.3490	(0.434)	0.0000	0.0000	0
17/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	100,421.0000	102,884.0000	2.453	0	0	0
17/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	250.0000	211.0000	(15.600)	0	0	0
17/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	117,168.0000	119,657.0000	2.124	0	0	0
17/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	710.0000	612.0000	(13.803)	0	0	0
17/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	83,554.0000	85,959.0000	2.878	0	0	0
17/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	78.0000	65.0000	(16.667)	0	0	0
17/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	36,510.0000	38,302.0000	4.908	0	0	0
17/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,201.0000	7,490.0000	(8.670)	0	0	0
17/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	24,252.0000	25,673.0000	5.859	0	0	0
17/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	14,738.0000	15,758.0000	6.921	0	0	0
17/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	15,013.0000	13,931.0000	(7.207)	0	0	0
17/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	8,085.0000	8,739.0000	8.089	0	0	0
17/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	38,394.0000	36,545.0000	(4.816)	0	0	0
17/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,047.0000	3,632.0000	(10.255)	0	0	0
17/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	25,033.0000	23,551.0000	(5.920)	0	0	0
17/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	50,972.0000	53,060.0000	4.096	0	0	0
17/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	66,893.0000	69,180.0000	3.419	0	0	0
17/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,793.0000	1,578.0000	(11.991)	0	0	0
17/03/2006	R203	2006/11/02			Bond Future	7.3870	7.3550	(0.433)	0.0000	0.0000	0
17/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	40,213.0000	41,872.0000	4.126	0	0	0
17/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	20,198.0000	19,101.0000	(5.431)	0	0	0
17/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	57,880.0000	55,929.0000	(3.371)	0	0	0
17/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	75,221.0000	73,073.0000	(2.856)	0	0	0
17/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	28,835.0000	30,200.0000	4.734	0	0	0
17/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	4,099.0000	4,415.0000	7.709	0	0	0
17/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	42,755.0000	41,056.0000	(3.974)	0	0	0
17/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	12,463.0000	13,227.0000	6.130	0	0	0
17/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	12,793.0000	11,990.0000	(6.277)	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
17/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	53,396.0000	55,309.0000	3.583	0	0	0
17/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	30,152.0000	28,746.0000	(4.663)	0	0	0
17/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	7,418.0000	7,929.0000	6.889	0	0	0
17/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	67,955.0000	70,068.0000	3.109	0	0	0
17/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,632.0000	7,083.0000	(7.193)	0	0	0
17/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	19,556.0000	20,613.0000	5.405	0	0	0
17/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	99,375.0000	101,725.0000	2.365	0	0	0
17/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,099.0000	986.0000	(10.282)	0	0	0
17/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,242.0000	2,036.0000	(9.188)	0	0	0
17/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	83,423.0000	85,679.0000	2.704	0	0	0
17/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,275.0000	3,925.0000	(8.187)	0	0	0
17/03/2006	R203	2007/02/01			Bond Future	7.4020	7.3700	(0.432)	0.0000	0.0000	0
17/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	17,490.0000	16,625.0000	(4.946)	0	0	0
17/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	43,342.0000	44,896.0000	3.585	0	0	0
17/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	47,345.0000	45,743.0000	(3.384)	0	0	0
17/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	55,541.0000	57,315.0000	3.194	0	0	0
17/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	16,419.0000	17,237.0000	4.982	0	0	0
17/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	11,626.0000	10,981.0000	(5.548)	0	0	0
17/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,529.0000	4,218.0000	(6.867)	0	0	0
17/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,414.0000	6,955.0000	(6.191)	0	0	0
17/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,479.0000	1,357.0000	(8.249)	0	0	0
17/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	113,620.0000	115,917.0000	2.022	0	0	0
17/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,648.0000	2,447.0000	(7.591)	0	0	0
17/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	98,315.0000	100,534.0000	2.257	0	0	0
17/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	35,213.0000	33,854.0000	(3.859)	0	0	0
17/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	83,342.0000	85,450.0000	2.529	0	0	0
17/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	68,979.0000	70,939.0000	2.841	0	0	0
17/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,878.0000	11,476.0000	5.497	0	0	0
17/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	61,630.0000	59,809.0000	(2.955)	0	0	0
17/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	32,652.0000	33,963.0000	4.015	0	0	0
17/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6,854.0000	7,269.0000	6.055	0	0	0
17/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	25,287.0000	24,179.0000	(4.382)	0	0	0
17/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	23,656.0000	24,716.0000	4.481	0	0	0
17/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	77,903.0000	75,899.0000	(2.572)	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
17/03/2006	R204	2006/05/04			Bond Future	7.3550	7.3240	(0.421)	0.0000	0.0000	80
17/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	52,943.0000	55,441.0000	4.718	0	0	0
17/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	486.0000	371.0000	(23.663)	0	0	0
17/03/2006	R204	2006/08/03			Bond Future	7.3570	7.3260	(0.421)	0.0000	0.0000	0
17/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,139.0000	3,727.0000	(9.954)	0	0	0
17/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	55,790.0000	57,957.0000	3.884	0	0	0
17/03/2006	R204	2006/11/02			Bond Future	7.3620	7.3300	(0.435)	0.0000	0.0000	0
17/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,716.0000	2,480.0000	(8.689)	0	0	0
17/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	107,358.0000	109,850.0000	2.321	0	0	0
17/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,396.0000	1,260.0000	(9.742)	0	0	0
17/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	675.0000	603.0000	(10.667)	0	0	0
17/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	124,169.0000	126,724.0000	2.058	0	0	0
17/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	90,693.0000	93,084.0000	2.636	0	0	0
17/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,981.0000	4,594.0000	(7.770)	0	0	0
17/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	79,295.0000	77,051.0000	(2.830)	0	0	0
17/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,618.0000	8,027.0000	(6.858)	0	0	0
17/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5,377.0000	5,760.0000	7.123	0	0	0
17/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	33,091.0000	34,571.0000	4.473	0	0	0
17/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	9,322.0000	9,919.0000	6.404	0	0	0
17/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	61,111.0000	59,081.0000	(3.322)	0	0	0
17/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	45,264.0000	47,042.0000	3.928	0	0	0
17/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	74,506.0000	76,746.0000	3.006	0	0	0
17/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	32,229.0000	30,769.0000	(4.530)	0	0	0
17/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	59,211.0000	61,246.0000	3.437	0	0	0
17/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,099.0000	13,250.0000	(6.022)	0	0	0
17/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	21,862.0000	20,716.0000	(5.242)	0	0	0
17/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	22,996.0000	24,163.0000	5.075	0	0	0
17/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	15,104.0000	15,967.0000	5.714	0	0	0
17/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	45,336.0000	43,573.0000	(3.889)	0	0	0
17/03/2006	R204	2007/02/01			Bond Future	7.3730	7.3410	(0.434)	0.0000	0.0000	0
17/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	7,953.0000	8,425.0000	5.935	0	0	0
17/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	81,707.0000	79,591.0000	(2.590)	0	0	0
17/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	26,604.0000	27,773.0000	4.394	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
17/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	36,599.0000	35,180.0000	(3.877)	0	0	0
17/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	12,478.0000	13,152.0000	5.402	0	0	0
17/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	18,640.0000	19,550.0000	4.882	0	0	0
17/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,222.0000	25,069.0000	(4.397)	0	0	0
17/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	49,345.0000	47,666.0000	(3.403)	0	0	0
17/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	36,411.0000	37,847.0000	3.944	0	0	0
17/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	64,430.0000	62,515.0000	(2.972)	0	0	0
17/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	47,971.0000	49,662.0000	3.525	0	0	0
17/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,747.0000	2,540.0000	(7.535)	0	0	0
17/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	122,642.0000	125,103.0000	2.007	0	0	0
17/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,541.0000	1,414.0000	(8.241)	0	0	0
17/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,689.0000	4,368.0000	(6.846)	0	0	0
17/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	90,672.0000	92,939.0000	2.500	0	0	0
17/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	106,510.0000	108,891.0000	2.235	0	0	0
17/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	75,417.0000	77,531.0000	2.803	0	0	0
17/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,105.0000	17,208.0000	(4.954)	0	0	0
17/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,668.0000	7,194.0000	(6.182)	0	0	0
17/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	61,072.0000	62,992.0000	3.144	0	0	0
17/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,024.0000	11,356.0000	(5.556)	0	0	0
17/03/2006	R207	2006/05/04			Bond Future	7.3280	7.2960	(0.437)	0.0000	0.0000	0
17/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	430.0000	324.0000	(24.651)	0	0	0
17/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	55,479.0000	58,103.0000	4.730	0	0	0
17/03/2006	R207	2006/08/03			Bond Future	7.3300	7.2970	(0.450)	0.0000	0.0000	0
17/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	58,226.0000	60,593.0000	4.065	0	0	0
17/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,915.0000	3,498.0000	(10.651)	0	0	0
17/03/2006	R207	2006/11/02			Bond Future	7.3330	7.2990	(0.464)	0.0000	0.0000	0
17/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	91,199.0000	94,011.0000	3.083	0	0	0
17/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	126,644.0000	129,479.0000	2.239	0	0	0
17/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,571.0000	1,336.0000	(14.959)	0	0	0
17/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	38,252.0000	40,550.0000	6.008	0	0	0
17/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	55,074.0000	57,675.0000	4.723	0	0	0
17/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,264.0000	2,596.0000	14.664	0	0	0
17/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	52,426.0000	49,922.0000	(4.776)	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
17/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
17/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,336.0000	3,799.0000	(12.385)	0	0	0
17/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	473.0000	390.0000	(17.548)	0	0	0
17/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	24.0000	18.0000	(25.000)	0	0	0
17/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	73,026.0000	75,778.0000	3.769	0	0	0
17/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	109,130.0000	111,960.0000	2.593	0	0	0
17/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	117.0000	93.0000	(20.513)	0	0	0
17/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	10,053.0000	9,042.0000	(10.057)	0	0	0
17/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	23,825.0000	25,650.0000	7.660	0	0	0
17/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	12,935.0000	14,187.0000	9.679	0	0	0
17/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	19,877.0000	18,293.0000	(7.969)	0	0	0
17/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	34,200.0000	32,081.0000	(6.196)	0	0	0
17/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,953.0000	6,670.0000	12.044	0	0	0
17/03/2006	R207	2007/02/01			Bond Future	7.3410	7.3070	(0.463)	0.0000	0.0000	0
17/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,699.0000	11,008.0000	(5.906)	0	0	0
17/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	63,960.0000	66,070.0000	3.299	0	0	0
17/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	50,545.0000	52,413.0000	3.696	0	0	0
17/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	78,562.0000	80,874.0000	2.943	0	0	0
17/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	17,665.0000	16,732.0000	(5.282)	0	0	0
17/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,445.0000	6,956.0000	(6.568)	0	0	0
17/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,494.0000	1,364.0000	(8.701)	0	0	0
17/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,547.0000	4,217.0000	(7.258)	0	0	0
17/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	63,790.0000	61,758.0000	(3.185)	0	0	0
17/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	94,012.0000	96,483.0000	2.628	0	0	0
17/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	126,191.0000	128,862.0000	2.117	0	0	0
17/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	109,983.0000	112,571.0000	2.353	0	0	0
17/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,663.0000	2,451.0000	(7.961)	0	0	0
17/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	13,569.0000	14,337.0000	5.660	0	0	0
17/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8,731.0000	9,276.0000	6.242	0	0	0
17/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	81,212.0000	78,956.0000	(2.778)	0	0	0
17/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	48,662.0000	46,890.0000	(3.641)	0	0	0
17/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	38,626.0000	40,222.0000	4.132	0	0	0
17/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	20,088.0000	21,117.0000	5.122	0	0	0
17/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	25,667.0000	24,463.0000	(4.691)	0	0	0
17/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	28,435.0000	29,745.0000	4.607	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
17/03/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	35,955.0000	34,465.0000	(4.144)	0	0	0
<b>Grand Total:</b>										<b>2,118</b>