



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 20/03/2006

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
20/03/2006	GOVI 2006/05/04			jGovi	242.5950	242.1550	(0.181)	0.0000	0.0000	699
20/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	125,955.0000	121,555.0000	(3.493)	0	0	0
20/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	5.0000	5.0000	-	0	0	0
20/03/2006	GOVI 2006/08/03			jGovi	246.9500	246.5040	(0.181)	0.0000	0.0000	0
20/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	169,574.0000	165,123.0000	(2.625)	0	0	0
20/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	74.0000	83.0000	12.162	0	0	0
20/03/2006	GOVI 2006/11/02			jGovi	251.3340	250.8960	(0.174)	0.0000	0.0000	0
20/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	77.0000	86.0000	11.688	0	0	0
20/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	213,417.0000	209,046.0000	(2.048)	0	0	0
20/03/2006	GOVI 2007/02/01			jGovi	255.6870	255.2640	(0.165)	0.0000	0.0000	0
20/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	256,918.0000	252,693.0000	(1.644)	0	0	0
20/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	48.0000	53.0000	10.417	0	0	0
20/03/2006	J153 2010/08/31			jSwap	7.1940	7.2330	0.542	0.0000	0.0000	0
20/03/2006	J157 2015/09/15			jSwap	7.3650	7.4050	0.543	0.0000	0.0000	0
20/03/2006	J186 2026/12/21			jSwap	7.0330	7.0550	0.313	0.0000	0.0000	0
20/03/2006	J194 2008/02/28			jSwap	7.0000	7.0330	0.471	0.0000	0.0000	0
20/03/2006	J201 2014/12/22			jSwap	7.3120	7.3510	0.533	0.0000	0.0000	0

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20/03/2006	J203	2017/09/15			jSwap	7.3440	7.3830	0.531	0.0000	0.0000	0
20/03/2006	J204	2018/12/21			jSwap	7.3100	7.3480	0.520	0.0000	0.0000	0
20/03/2006	J207	2020/01/15			jSwap	7.2810	7.3190	0.522	0.0000	0.0000	0
20/03/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
20/03/2006	JFRA	2006/05/04			jFra	7.1030	7.1140	0.155	0.0000	0.0000	0
20/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	590.0000	592.0000	0.339	0	0	0
20/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	338.0000	313.0000	(7.396)	0	0	0
20/03/2006	JFRA	2006/08/03			jFra	6.9200	6.9390	0.275	0.0000	0.0000	0
20/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	755.0000	768.0000	1.722	0	0	0
20/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	951.0000	917.0000	(3.575)	0	0	0
20/03/2006	JFRA	2006/11/02			jFra	6.9860	7.0070	0.301	0.0000	0.0000	0
20/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,167.0000	1,133.0000	(2.913)	0	0	0
20/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,133.0000	1,151.0000	1.589	0	0	0
20/03/2006	JFRA	2007/02/01			jFra	7.0050	7.0330	0.400	0.0000	0.0000	500
20/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	841.0000	860.0000	2.259	0	0	0
20/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,054.0000	2,004.0000	(2.434)	0	0	0
20/03/2006	JFRA	2007/05/03			jFra	7.1380	7.1590	0.294	0.0000	0.0000	0
20/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,052.0000	2,016.0000	(1.754)	0	0	0
20/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,165.0000	1,181.0000	1.373	0	0	0
20/03/2006	JFRA	2007/08/02			jFra	7.2560	7.2820	0.358	0.0000	0.0000	0
20/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,451.0000	1,474.0000	1.585	0	0	0
20/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,048.0000	2,008.0000	(1.953)	0	0	0
20/03/2006	JFRA	2007/11/01			jFra	7.3560	7.3800	0.326	0.0000	0.0000	0
20/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,791.0000	1,816.0000	1.396	0	0	0

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20/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,170.0000	2,132.0000	(1.751)	0	0	0
20/03/2006	JFRA	2008/02/07			jFra	7.4130	7.4570	0.594	0.0000	0.0000	0
20/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,366.0000	27,359.0000	(0.026)	0	0	0
20/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,560.0000	27,444.0000	(0.421)	0	0	0
20/03/2006	JN02	2006/05/04			jNote	7.1410	7.1650	0.336	0.0000	0.0000	0
20/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	8,269.0000	7,798.0000	(5.696)	0	0	0
20/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	6,297.0000	6,273.0000	(0.381)	0	0	0
20/03/2006	JN02	2006/08/03			jNote	7.1890	7.2190	0.417	0.0000	0.0000	0
20/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,756.0000	11,892.0000	1.157	0	0	0
20/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,893.0000	12,470.0000	(3.281)	0	0	0
20/03/2006	JN02	2006/11/02			jNote	7.2650	7.3010	0.496	0.0000	0.0000	0
20/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	15,970.0000	16,200.0000	1.440	0	0	0
20/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,693.0000	15,254.0000	(2.797)	0	0	0
20/03/2006	JN05	2006/05/04			jNote	7.4360	7.4710	0.471	0.0000	0.0000	0
20/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	11,726.0000	12,507.0000	6.660	0	0	0
20/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	3,988.0000	3,320.0000	(16.750)	0	0	0
20/03/2006	JN05	2006/08/03			jNote	7.4710	7.5070	0.482	0.0000	0.0000	0
20/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	8,203.0000	7,514.0000	(8.399)	0	0	0
20/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	17,390.0000	18,189.0000	4.595	0	0	0
20/03/2006	JN05	2006/11/02			jNote	7.5160	7.5540	0.506	0.0000	0.0000	0
20/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	10,837.0000	10,129.0000	(6.533)	0	0	0
20/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	21,878.0000	22,736.0000	3.922	0	0	0
20/03/2006	JN10	2006/05/04			jNote	7.5280	7.5380	0.133	0.0000	0.0000	0
20/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	1,269.0000	1,058.0000	(16.627)	0	0	0
20/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	20,747.0000	21,213.0000	2.246	0	0	0
20/03/2006	JN10	2006/08/03			jNote	7.5430	7.5500	0.093	0.0000	0.0000	0
20/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	25,084.0000	25,327.0000	0.969	0	0	0

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20/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	4,577.0000	4,355.0000	(4.850)	0	0	0
20/03/2006	JN10	2006/11/02			jNote	7.5630	7.5670	0.053	0.0000	0.0000	0
20/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	7,093.0000	6,931.0000	(2.284)	0	0	0
20/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	28,966.0000	29,058.0000	0.318	0	0	0
20/03/2006	JROD	2006/03/31			jRod	6.5590	6.6310	1.098	0.0000	0.0000	0
20/03/2006	JROD	2006/04/28			jRod	6.6340	6.7040	1.055	0.0000	0.0000	0
20/03/2006	JROD	2006/05/31			jRod	6.7780	6.8430	0.959	0.0000	0.0000	0
20/03/2006	JROD	2006/06/30			jRod	6.8430	6.8760	0.482	0.0000	0.0000	0
20/03/2006	JROD	2006/07/31			jRod	6.9170	6.9500	0.477	0.0000	0.0000	0
20/03/2006	JROD	2006/08/31			jRod	6.9790	7.0120	0.473	0.0000	0.0000	0
20/03/2006	R153	2006/05/04			Bond Future	7.1870	7.2280	0.570	7.2000	7.2000	13
20/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	3,743.0000	4,334.0000	15.789	0	0	10
20/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	6,339.0000	5,239.0000	(17.353)	0	0	0
20/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	1,666.0000	1,185.0000	(28.872)	0	0	0
20/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	9,411.0000	10,619.0000	12.836	0	0	0
20/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,129.0000	1,317.0000	16.652	0	0	0
20/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	13,953.0000	12,451.0000	(10.765)	0	0	0
20/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	23,217.0000	21,568.0000	(7.103)	0	0	0
20/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	274.0000	313.0000	14.234	0	0	0
20/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	61.0000	67.0000	9.836	0	0	0
20/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	33,017.0000	31,333.0000	(5.100)	0	0	0
20/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	175.0000	96.0000	(45.143)	0	0	0
20/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	81,440.0000	79,750.0000	(2.075)	0	0	0
20/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
20/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,663.0000	50,973.0000	(3.209)	0	0	0
20/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	18,372.0000	19,982.0000	8.763	0	0	0
20/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	62,357.0000	60,667.0000	(2.710)	0	0	0

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20/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,949.0000	70,259.0000	(2.349)	0	0	0
20/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	42,874.0000	41,184.0000	(3.942)	0	0	0
20/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	13.0000	13.0000	-	0	0	20
20/03/2006	R153	2006/08/03			Bond Future	7.1760	7.2200	0.613	0.0000	0.0000	1
20/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	4,500.0000	4,935.0000	9.667	0	0	100
20/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	7,549.0000	8,242.0000	9.180	0	0	0
20/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	10,430.0000	9,408.0000	(9.799)	0	0	0
20/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	17,048.0000	15,770.0000	(7.496)	0	0	0
20/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	12,192.0000	13,210.0000	8.350	0	0	0
20/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	5,305.0000	4,609.0000	(13.120)	0	0	0
20/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	24,748.0000	23,293.0000	(5.879)	0	0	0
20/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,630.0000	2,889.0000	9.848	0	0	0
20/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	528.0000	574.0000	8.712	0	0	0
20/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,549.0000	1,698.0000	9.619	0	0	0
20/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	33,139.0000	31,574.0000	(4.723)	0	0	0
20/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	50,774.0000	49,106.0000	(3.285)	0	0	0
20/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	59,738.0000	58,049.0000	(2.827)	0	0	0
20/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	305.0000	330.0000	8.197	0	0	0
20/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	919.0000	1,003.0000	9.140	0	0	0
20/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	41,885.0000	40,255.0000	(3.892)	0	0	0
20/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	187.0000	201.0000	7.487	0	0	0
20/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	68,714.0000	67,014.0000	(2.474)	0	0	0
20/03/2006	R153	2006/11/02			Bond Future	7.1780	7.2240	0.641	0.0000	0.0000	0
20/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	7,618.0000	6,887.0000	(9.596)	0	0	0
20/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	12,825.0000	11,856.0000	(7.556)	0	0	0
20/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,678.0000	2,868.0000	7.095	0	0	100
20/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	49,261.0000	47,709.0000	(3.151)	0	0	0
20/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	41,215.0000	39,717.0000	(3.635)	0	0	0
20/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	10,186.0000	10,904.0000	7.049	0	0	0
20/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	14,174.0000	15,130.0000	6.745	0	0	0
20/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,965.0000	2,100.0000	6.870	0	0	0
20/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	18,978.0000	17,816.0000	(6.123)	0	0	0

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20/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,913.0000	3,435.0000	(12.216)	0	0	0
20/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	19,754.0000	20,963.0000	6.120	0	0	0
20/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,233.0000	7,758.0000	7.258	0	0	0
20/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	65,660.0000	64,041.0000	(2.466)	0	0	0
20/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,462.0000	1,558.0000	6.566	0	0	0
20/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,098.0000	1,166.0000	6.193	0	0	0
20/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	835.0000	885.0000	5.988	0	0	0
20/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	73,906.0000	72,269.0000	(2.215)	0	0	0
20/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	57,433.0000	55,842.0000	(2.770)	0	0	0
20/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,612.0000	1,359.0000	(15.695)	0	0	0
20/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	25,912.0000	24,602.0000	(5.056)	0	0	0
20/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	26,828.0000	28,263.0000	5.349	0	0	0
20/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,150.0000	5,527.0000	7.320	0	0	0
20/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,694.0000	3,962.0000	7.255	0	0	0
20/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	33,387.0000	31,968.0000	(4.250)	0	0	0
20/03/2006	R153	2007/02/01			Bond Future	7.1990	7.2450	0.639	0.0000	0.0000	0
20/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	15,220.0000	14,338.0000	(5.795)	0	0	0
20/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	10,345.0000	9,628.0000	(6.931)	0	0	0
20/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	13,471.0000	14,167.0000	5.167	0	0	0
20/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	17,202.0000	18,062.0000	4.999	0	0	0
20/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	62,921.0000	61,484.0000	(2.284)	0	0	0
20/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,094.0000	3,234.0000	4.525	0	0	0
20/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	70,440.0000	68,976.0000	(2.078)	0	0	0
20/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,696.0000	3,871.0000	4.735	0	0	0
20/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	55,453.0000	54,050.0000	(2.530)	0	0	0
20/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,492.0000	4,711.0000	4.875	0	0	0
20/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	48,104.0000	46,746.0000	(2.823)	0	0	0
20/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	33,907.0000	32,678.0000	(3.625)	0	0	0
20/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,616.0000	2,729.0000	4.320	0	0	0
20/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,810.0000	7,158.0000	5.110	0	0	0
20/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,513.0000	5,789.0000	5.006	0	0	0
20/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	40,905.0000	39,603.0000	(3.183)	0	0	0
20/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,492.0000	8,932.0000	5.181	0	0	0
20/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	10,656.0000	11,211.0000	5.208	0	0	0
20/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	27,217.0000	26,080.0000	(4.178)	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
20/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	21,962.0000	23,001.0000	4.731	0	0	0
20/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3,500.0000	3,140.0000	(10.286)	0	0	0
20/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	20,932.0000	19,910.0000	(4.882)	0	0	0
20/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	27,809.0000	29,028.0000	4.383	0	0	0
20/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	6,419.0000	5,881.0000	(8.381)	0	0	0
20/03/2006	R157	2006/05/04			Bond Future	7.3490	7.3900	0.558	0.0000	0.0000	7
20/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	92,667.0000	89,218.0000	(3.722)	0	0	0
20/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
20/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	17,729.0000	15,119.0000	(14.722)	0	0	50
20/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	30,891.0000	33,941.0000	9.873	0	0	0
20/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	53,753.0000	50,345.0000	(6.340)	0	0	0
20/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	302.0000	343.0000	13.576	0	0	0
20/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	130,340.0000	126,890.0000	(2.647)	0	0	0
20/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	5,081.0000	5,921.0000	16.532	0	0	0
20/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	148,630.0000	145,181.0000	(2.321)	0	0	0
20/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,376.0000	1,603.0000	16.497	0	0	0
20/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	34,629.0000	31,407.0000	(9.304)	0	0	0
20/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	14,472.0000	16,468.0000	13.792	0	0	0
20/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	115
20/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	1,066.0000	666.0000	(37.523)	0	0	0
20/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	6,096.0000	4,643.0000	(23.835)	0	0	0
20/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	56.0000	61.0000	8.929	0	0	0
20/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	111,686.0000	108,237.0000	(3.088)	0	0	0
20/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	73,305.0000	69,861.0000	(4.698)	0	0	0
20/03/2006	R157	2006/08/03			Bond Future	7.3500	7.3930	0.585	0.0000	0.0000	4
20/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	39,684.0000	36,887.0000	(7.048)	0	0	0
20/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	564.0000	619.0000	9.752	0	0	0
20/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	7,274.0000	8,010.0000	10.118	0	0	100
20/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	127,699.0000	124,193.0000	(2.746)	0	0	0
20/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	297.0000	324.0000	9.091	0	0	0
20/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	145,479.0000	141,959.0000	(2.420)	0	0	0
20/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	159.0000	172.0000	8.176	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
20/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	3,905.0000	4,314.0000	10.474	0	0	0
20/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	109,699.0000	106,220.0000	(3.171)	0	0	0
20/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	56,060.0000	52,936.0000	(5.573)	0	0	0
20/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,078.0000	1,187.0000	10.111	0	0	0
20/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	35,234.0000	37,806.0000	7.300	0	0	0
20/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	25,309.0000	23,007.0000	(9.096)	0	0	0
20/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	13,036.0000	14,267.0000	9.443	0	0	0
20/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	6,027.0000	5,066.0000	(15.945)	0	0	0
20/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	91,587.0000	88,164.0000	(3.737)	0	0	0
20/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	13,758.0000	12,106.0000	(12.008)	0	0	0
20/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,063.0000	2,278.0000	10.422	0	0	0
20/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	22,021.0000	23,901.0000	8.537	0	0	0
20/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	73,582.0000	70,264.0000	(4.509)	0	0	0
20/03/2006	R157	2006/11/02			Bond Future	7.3580	7.4010	0.584	0.0000	0.0000	0
20/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	30,130.0000	28,004.0000	(7.056)	0	0	0
20/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	91,451.0000	88,284.0000	(3.463)	0	0	0
20/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,673.0000	3,953.0000	7.623	0	0	117
20/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	58,676.0000	55,865.0000	(4.791)	0	0	0
20/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	8,389.0000	9,024.0000	7.569	0	0	0
20/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	74,760.0000	71,738.0000	(4.042)	0	0	0
20/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	18,771.0000	17,124.0000	(8.774)	0	0	0
20/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,451.0000	2,634.0000	7.466	0	0	0
20/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	18,793.0000	20,113.0000	7.024	0	0	0
20/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	125,518.0000	122,192.0000	(2.650)	0	0	0
20/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	108,445.0000	105,182.0000	(3.009)	0	0	0
20/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	12,614.0000	13,543.0000	7.365	0	0	0
20/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,549.0000	5,973.0000	7.641	0	0	0
20/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	27,477.0000	29,276.0000	6.547	0	0	0
20/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,649.0000	1,769.0000	7.277	0	0	0
20/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,088.0000	1,165.0000	7.077	0	0	0
20/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	386.0000	413.0000	6.995	0	0	0
20/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	142,496.0000	139,127.0000	(2.364)	0	0	0
20/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	175,898.0000	172,479.0000	(1.944)	0	0	0
20/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	159,343.0000	155,946.0000	(2.132)	0	0	0
20/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	723.0000	772.0000	6.777	0	0	0

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20/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	43,613.0000	41,096.0000	(5.771)	0	0	0
20/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	4,742.0000	4,089.0000	(13.771)	0	0	0
20/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	10,262.0000	9,134.0000	(10.992)	0	0	0
20/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	39,401.0000	41,719.0000	5.883	0	0	0
20/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	54,712.0000	57,506.0000	5.107	0	0	0
20/03/2006	R157	2007/02/01			Bond Future	7.3770	7.4200	0.583	0.0000	0.0000	0
20/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,849.0000	11,456.0000	5.595	0	0	0
20/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	76,884.0000	74,136.0000	(3.574)	0	0	0
20/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	62,017.0000	59,465.0000	(4.115)	0	0	0
20/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	19,350.0000	20,404.0000	5.447	0	0	0
20/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	24,282.0000	22,652.0000	(6.713)	0	0	0
20/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,453.0000	15,256.0000	5.556	0	0	0
20/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	92,348.0000	89,449.0000	(3.139)	0	0	0
20/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	108,173.0000	105,160.0000	(2.785)	0	0	0
20/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,209.0000	6,551.0000	5.508	0	0	0
20/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	34,254.0000	35,978.0000	5.033	0	0	0
20/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	8,182.0000	8,637.0000	5.561	0	0	0
20/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	124,182.0000	121,084.0000	(2.495)	0	0	0
20/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,749.0000	5,005.0000	5.391	0	0	0
20/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	48,094.0000	45,793.0000	(4.784)	0	0	0
20/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	15,310.0000	14,076.0000	(8.060)	0	0	0
20/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	35,431.0000	33,438.0000	(5.625)	0	0	0
20/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	25,863.0000	27,225.0000	5.266	0	0	0
20/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	45,192.0000	47,313.0000	4.693	0	0	0
20/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,878.0000	1,977.0000	5.272	0	0	0
20/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	171,828.0000	168,572.0000	(1.895)	0	0	0
20/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,663.0000	3,856.0000	5.269	0	0	0
20/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	140,246.0000	137,085.0000	(2.254)	0	0	0
20/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,851.0000	2,997.0000	5.121	0	0	0
20/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	156,271.0000	153,062.0000	(2.053)	0	0	0
20/03/2006	R186	2006/05/04			Bond Future	7.0700	7.0960	0.368	0.0000	0.0000	35
20/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	10,748.0000	8,926.0000	(16.952)	0	0	0
20/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	20,380.0000	22,111.0000	8.494	0	0	0

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20/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	367.0000	369.0000	0.545	0	0	0
20/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	88,876.0000	85,326.0000	(3.994)	0	0	0
20/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	148,150.0000	144,597.0000	(2.398)	0	0	0
20/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
20/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	229,856.0000	226,304.0000	(1.545)	0	0	0
20/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	1,811.0000	1,283.0000	(29.155)	0	0	0
20/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	176,369.0000	172,817.0000	(2.014)	0	0	0
20/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	46,686.0000	49,710.0000	6.477	0	0	0
20/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	203,592.0000	200,040.0000	(1.745)	0	0	0
20/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	58,688.0000	55,232.0000	(5.889)	0	0	0
20/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	118,945.0000	115,389.0000	(2.990)	0	0	0
20/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	73.0000	68.0000	(6.849)	0	0	0
20/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	1,683.0000	1,779.0000	5.704	0	0	0
20/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	94.0000	50.0000	(46.809)	0	0	0
20/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	6,603.0000	7,163.0000	8.481	0	0	0
20/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	81,572.0000	85,081.0000	4.302	0	0	0
20/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	30,912.0000	27,920.0000	(9.679)	0	0	0
20/03/2006	R186	2006/08/03			Bond Future	7.0650	7.0910	0.368	0.0000	0.0000	0
20/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	93,591.0000	90,325.0000	(3.490)	0	0	0
20/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	31,222.0000	32,895.0000	5.358	0	0	0
20/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,073.0000	1,120.0000	4.380	0	0	0
20/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	148,922.0000	145,441.0000	(2.337)	0	0	0
20/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	22,340.0000	20,484.0000	(8.308)	0	0	0
20/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,009.0000	5,272.0000	5.251	0	0	0
20/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	17,458.0000	18,445.0000	5.654	0	0	0
20/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	9,236.0000	8,170.0000	(11.542)	0	0	0
20/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,670.0000	2,794.0000	4.644	0	0	0
20/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	53,097.0000	55,559.0000	4.637	0	0	0
20/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	176,303.0000	172,790.0000	(1.993)	0	0	0
20/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	390.0000	405.0000	3.846	0	0	0
20/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	9,418.0000	9,945.0000	5.596	0	0	0
20/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	121,424.0000	118,019.0000	(2.804)	0	0	0
20/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	10.0000	10.0000	-	0	0	0

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20/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	42,273.0000	39,731.0000	(6.013)	0	0	0
20/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	254,348.0000	250,819.0000	(1.387)	0	0	0
20/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	66,703.0000	63,702.0000	(4.499)	0	0	0
20/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	128.0000	132.0000	3.125	0	0	0
20/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	203,117.0000	199,592.0000	(1.735)	0	0	0
20/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	38.0000	39.0000	2.632	0	0	0
20/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	229,155.0000	225,627.0000	(1.540)	0	0	0
20/03/2006	R186	2006/11/02			Bond Future	7.0620	7.0880	0.368	0.0000	0.0000	0
20/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	39,286.0000	40,931.0000	4.187	0	0	0
20/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	6,457.0000	5,786.0000	(10.392)	0	0	0
20/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	85,606.0000	88,439.0000	3.309	0	0	0
20/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	30,875.0000	29,015.0000	(6.024)	0	0	0
20/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	472.0000	492.0000	4.237	0	0	0
20/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	228,548.0000	225,063.0000	(1.525)	0	0	0
20/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	203,099.0000	199,638.0000	(1.704)	0	0	0
20/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	25,753.0000	26,878.0000	4.368	0	0	0
20/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,064.0000	2,152.0000	4.264	0	0	0
20/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	59,180.0000	61,429.0000	3.800	0	0	0
20/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	99,375.0000	96,343.0000	(3.051)	0	0	0
20/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	16,818.0000	17,556.0000	4.388	0	0	0
20/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	74,100.0000	71,333.0000	(3.734)	0	0	0
20/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,013.0000	1,056.0000	4.245	0	0	0
20/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	11,008.0000	11,480.0000	4.288	0	0	0
20/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,309.0000	7,607.0000	4.077	0	0	0
20/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	16,058.0000	14,803.0000	(7.815)	0	0	0
20/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	125,654.0000	122,448.0000	(2.551)	0	0	0
20/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,988.0000	4,155.0000	4.188	0	0	0
20/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	151,250.0000	147,913.0000	(2.206)	0	0	0
20/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	177,226.0000	173,809.0000	(1.928)	0	0	0
20/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	50,792.0000	48,412.0000	(4.686)	0	0	0
20/03/2006	R186	2007/02/01			Bond Future	7.0630	7.0890	0.368	0.0000	0.0000	0
20/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	90,308.0000	92,909.0000	2.880	0	0	0
20/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	81,539.0000	78,928.0000	(3.202)	0	0	0
20/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	18,299.0000	18,923.0000	3.410	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
20/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	38,479.0000	36,622.0000	(4.826)	0	0	0
20/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	105,900.0000	103,047.0000	(2.694)	0	0	0
20/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	46,960.0000	48,580.0000	3.450	0	0	0
20/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	24,809.0000	25,676.0000	3.495	0	0	0
20/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	11,653.0000	10,777.0000	(7.517)	0	0	0
20/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	58,716.0000	56,434.0000	(3.887)	0	0	0
20/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	13,637.0000	14,086.0000	3.293	0	0	0
20/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	131,020.0000	127,991.0000	(2.312)	0	0	0
20/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	65,764.0000	67,873.0000	3.207	0	0	0
20/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	33,998.0000	35,193.0000	3.515	0	0	0
20/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	22,844.0000	21,475.0000	(5.993)	0	0	0
20/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	154,825.0000	151,646.0000	(2.053)	0	0	0
20/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	228,337.0000	224,928.0000	(1.493)	0	0	0
20/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,221.0000	3,338.0000	3.632	0	0	0
20/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	203,842.0000	200,481.0000	(1.649)	0	0	0
20/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,867.0000	1,936.0000	3.696	0	0	0
20/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	179,232.0000	175,945.0000	(1.834)	0	0	0
20/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,382.0000	5,572.0000	3.530	0	0	0
20/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	8,707.0000	9,005.0000	3.423	0	0	0
20/03/2006	R194	2006/05/04			Bond Future	6.9620	7.0010	0.560	0.0000	0.0000	101
20/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	4,089.0000	4,625.0000	13.108	0	0	0
20/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	8,055.0000	8,723.0000	8.293	0	0	0
20/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	448.0000	525.0000	17.188	0	0	0
20/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	13.0000	5.0000	(61.538)	0	0	0
20/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	408.0000	269.0000	(34.069)	0	0	0
20/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	12,428.0000	13,103.0000	5.431	0	0	0
20/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	9,374.0000	8,715.0000	(7.030)	0	0	0
20/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	30,373.0000	29,698.0000	(2.222)	0	0	0
20/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	111.0000	126.0000	13.514	0	0	0
20/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	21,998.0000	21,323.0000	(3.068)	0	0	0
20/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	5,420.0000	4,823.0000	(11.015)	0	0	0
20/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	34,526.0000	33,851.0000	(1.955)	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
20/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
20/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	17,782.0000	17,107.0000	(3.796)	0	0	0
20/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	13,557.0000	12,884.0000	(4.964)	0	0	0
20/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	25.0000	28.0000	12.000	0	0	0
20/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	26,197.0000	25,521.0000	(2.580)	0	0	0
20/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,189.0000	1,773.0000	(19.004)	0	0	0
20/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	1,531.0000	1,791.0000	16.982	0	0	0
20/03/2006	R194	2006/08/03			Bond Future	6.8990	6.9440	0.652	0.0000	0.0000	0
20/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,484.0000	1,644.0000	10.782	0	0	0
20/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,743.0000	6,227.0000	(7.652)	0	0	0
20/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	22.0000	24.0000	9.091	0	0	0
20/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	878.0000	972.0000	10.706	0	0	0
20/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,860.0000	9,278.0000	(5.903)	0	0	0
20/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	4,080.0000	4,486.0000	9.951	0	0	0
20/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	331.0000	363.0000	9.668	0	0	0
20/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,837.0000	1,566.0000	(14.752)	0	0	0
20/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,707.0000	16,062.0000	(3.861)	0	0	0
20/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	20,192.0000	19,531.0000	(3.274)	0	0	0
20/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	147.0000	162.0000	10.204	0	0	0
20/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	60.0000	66.0000	10.000	0	0	0
20/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	27,353.0000	26,679.0000	(2.464)	0	0	0
20/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	30,955.0000	30,280.0000	(2.181)	0	0	0
20/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	526.0000	580.0000	10.266	0	0	0
20/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	13,214.0000	12,592.0000	(4.707)	0	0	0
20/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	23,757.0000	23,087.0000	(2.820)	0	0	0
20/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
20/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,977.0000	3,564.0000	(10.385)	0	0	0
20/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	2,460.0000	2,723.0000	10.691	0	0	0
20/03/2006	R194	2006/11/02			Bond Future	6.8490	6.8970	0.701	0.0000	0.0000	0
20/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,000.0000	2,169.0000	8.450	0	0	0
20/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,081.0000	6,640.0000	(6.228)	0	0	0
20/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	2,801.0000	3,039.0000	8.497	0	0	0

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20/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	4,718.0000	4,346.0000	(7.885)	0	0	0
20/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	277.0000	300.0000	8.303	0	0	0
20/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	5,697.0000	6,132.0000	7.636	0	0	0
20/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1,246.0000	1,071.0000	(14.045)	0	0	0
20/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,689.0000	9,200.0000	(5.047)	0	0	0
20/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	7,986.0000	8,527.0000	6.774	0	0	0
20/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	49.0000	34.0000	(30.612)	0	0	0
20/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	330.0000	262.0000	(20.606)	0	0	0
20/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,459.0000	1,579.0000	8.225	0	0	0
20/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	10,923.0000	11,519.0000	5.456	0	0	0
20/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,089.0000	1,175.0000	7.897	0	0	0
20/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	12,456.0000	11,932.0000	(4.207)	0	0	0
20/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	486.0000	525.0000	8.025	0	0	0
20/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	20,973.0000	20,386.0000	(2.799)	0	0	0
20/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	18,086.0000	17,515.0000	(3.157)	0	0	0
20/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	15,305.0000	14,757.0000	(3.581)	0	0	0
20/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	815.0000	877.0000	7.607	0	0	0
20/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	4,052.0000	4,379.0000	8.070	0	0	0
20/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2,792.0000	2,509.0000	(10.136)	0	0	0
20/03/2006	R194	2007/02/01			Bond Future	6.8250	6.8750	0.733	0.0000	0.0000	0
20/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,019.0000	6,667.0000	(5.015)	0	0	0
20/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,190.0000	2,320.0000	5.936	0	0	0
20/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	2,646.0000	2,810.0000	6.198	0	0	0
20/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	11,328.0000	10,916.0000	(3.637)	0	0	0
20/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	5,367.0000	5,694.0000	6.093	0	0	0
20/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	6,955.0000	7,351.0000	5.694	0	0	0
20/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	1,846.0000	1,951.0000	5.688	0	0	0
20/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9,121.0000	8,736.0000	(4.221)	0	0	0
20/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,605.0000	13,175.0000	(3.161)	0	0	0
20/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,869.0000	17,400.0000	(2.625)	0	0	0
20/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,687.0000	15,235.0000	(2.881)	0	0	0
20/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	544.0000	578.0000	6.250	0	0	0
20/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	20,130.0000	19,647.0000	(2.399)	0	0	0
20/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5,106.0000	4,798.0000	(6.032)	0	0	0
20/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	795.0000	842.0000	5.912	0	0	0

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20/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	995.0000	875.0000	(12.060)	0	0	0
20/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,303.0000	3,510.0000	6.267	0	0	0
20/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,135.0000	1,199.0000	5.639	0	0	0
20/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,584.0000	1,669.0000	5.366	0	0	0
20/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	8,920.0000	9,379.0000	5.146	0	0	0
20/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2,005.0000	1,816.0000	(9.426)	0	0	0
20/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	353.0000	296.0000	(16.147)	0	0	0
20/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,144.0000	4,407.0000	6.347	0	0	0
20/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3,370.0000	3,116.0000	(7.537)	0	0	0
20/03/2006	R201	2006/05/04			Bond Future	7.3250	7.3660	0.560	0.0000	0.0000	66
20/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
20/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	74,858.0000	72,129.0000	(3.646)	0	0	0
20/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	14,756.0000	12,610.0000	(14.543)	0	0	0
20/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	44,006.0000	41,301.0000	(6.147)	0	0	0
20/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	3,168.0000	3,752.0000	18.434	0	0	0
20/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	34.0000	37.0000	8.824	0	0	0
20/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	59,528.0000	56,801.0000	(4.581)	0	0	0
20/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	89,915.0000	87,186.0000	(3.035)	0	0	0
20/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	172.0000	196.0000	13.953	0	0	0
20/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	798.0000	940.0000	17.794	0	0	0
20/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	28,667.0000	26,080.0000	(9.024)	0	0	0
20/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	119,182.0000	116,453.0000	(2.290)	0	0	0
20/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	104,689.0000	101,960.0000	(2.607)	0	0	0
20/03/2006	R201	2006/08/03			Bond Future	7.3280	7.3700	0.573	0.0000	0.0000	0
20/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	8,441.0000	9,337.0000	10.615	0	0	0
20/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	19,576.0000	17,739.0000	(9.384)	0	0	0
20/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	45,045.0000	42,579.0000	(5.475)	0	0	0
20/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,357.0000	2,624.0000	11.328	0	0	0
20/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	59,278.0000	56,682.0000	(4.379)	0	0	0
20/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,257.0000	1,395.0000	10.979	0	0	0
20/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	31,521.0000	29,291.0000	(7.075)	0	0	0

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20/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	4,459.0000	4,962.0000	11.281	0	0	0
20/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	102,401.0000	99,677.0000	(2.660)	0	0	0
20/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	87.0000	97.0000	11.494	0	0	0
20/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	116,556.0000	113,826.0000	(2.342)	0	0	0
20/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	257.0000	284.0000	10.506	0	0	0
20/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	27.0000	29.0000	7.407	0	0	0
20/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	88,084.0000	85,379.0000	(3.071)	0	0	0
20/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	73,745.0000	71,083.0000	(3.610)	0	0	0
20/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	681.0000	751.0000	10.279	0	0	0
20/03/2006	R201	2006/11/02			Bond Future	7.3330	7.3760	0.586	0.0000	0.0000	0
20/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	13,469.0000	12,162.0000	(9.704)	0	0	0
20/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	18,767.0000	20,192.0000	7.593	0	0	0
20/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	22,931.0000	21,202.0000	(7.540)	0	0	0
20/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	12,369.0000	13,373.0000	8.117	0	0	0
20/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	28,184.0000	30,075.0000	6.709	0	0	0
20/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	6,728.0000	5,887.0000	(12.500)	0	0	0
20/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	114,008.0000	111,304.0000	(2.372)	0	0	0
20/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	46,740.0000	44,459.0000	(4.880)	0	0	0
20/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	8,045.0000	8,724.0000	8.440	0	0	0
20/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	34,174.0000	32,120.0000	(6.010)	0	0	0
20/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	40,529.0000	42,836.0000	5.692	0	0	0
20/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	294.0000	322.0000	9.524	0	0	0
20/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,332.0000	5,783.0000	8.458	0	0	0
20/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	59,972.0000	57,538.0000	(4.059)	0	0	0
20/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	2,610.0000	2,185.0000	(16.284)	0	0	0
20/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	73,483.0000	70,944.0000	(3.455)	0	0	0
20/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,564.0000	3,861.0000	8.333	0	0	0
20/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	100,404.0000	97,729.0000	(2.664)	0	0	0
20/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,246.0000	1,354.0000	8.668	0	0	0
20/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	623.0000	680.0000	9.149	0	0	0
20/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	86,834.0000	84,211.0000	(3.021)	0	0	0
20/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,350.0000	2,543.0000	8.213	0	0	0
20/03/2006	R201	2007/02/01			Bond Future	7.3480	7.3910	0.585	0.0000	0.0000	0
20/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	60,646.0000	58,403.0000	(3.699)	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
20/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	36,300.0000	34,412.0000	(5.201)	0	0	0
20/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,134.0000	9,714.0000	6.350	0	0	0
20/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,479.0000	6,899.0000	6.482	0	0	0
20/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	22,327.0000	23,712.0000	6.203	0	0	0
20/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	11,722.0000	12,497.0000	6.611	0	0	0
20/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	16,226.0000	14,947.0000	(7.882)	0	0	0
20/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	73,519.0000	71,167.0000	(3.199)	0	0	0
20/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	98,494.0000	95,964.0000	(2.569)	0	0	0
20/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	85,827.0000	83,372.0000	(2.860)	0	0	0
20/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	42,238.0000	44,365.0000	5.036	0	0	0
20/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,110.0000	1,192.0000	7.387	0	0	0
20/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	25,443.0000	23,826.0000	(6.355)	0	0	0
20/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	111,352.0000	108,771.0000	(2.318)	0	0	0
20/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,895.0000	2,029.0000	7.071	0	0	0
20/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	16,065.0000	17,111.0000	6.511	0	0	0
20/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	9,194.0000	8,292.0000	(9.811)	0	0	0
20/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	31,059.0000	32,820.0000	5.670	0	0	0
20/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,120.0000	3,328.0000	6.667	0	0	0
20/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,953.0000	5,265.0000	6.299	0	0	0
20/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	4,321.0000	3,785.0000	(12.405)	0	0	0
20/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	48,640.0000	46,557.0000	(4.282)	0	0	0
20/03/2006	R203	2006/05/04			Bond Future	7.3480	7.3890	0.558	0.0000	0.0000	0
20/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	2,509.0000	1,811.0000	(27.820)	0	0	0
20/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	121,327.0000	118,073.0000	(2.682)	0	0	0
20/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	33,206.0000	30,202.0000	(9.047)	0	0	0
20/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,856.0000	2,106.0000	13.470	0	0	0
20/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	30,667.0000	33,224.0000	8.338	0	0	0
20/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	104,195.0000	100,940.0000	(3.124)	0	0	0
20/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	86,648.0000	83,393.0000	(3.757)	0	0	0
20/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
20/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	6,289.0000	7,094.0000	12.800	0	0	0
20/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	18,288.0000	15,839.0000	(13.391)	0	0	0
20/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	50,621.0000	47,413.0000	(6.337)	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
20/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	389.0000	436.0000	12.082	0	0	0
20/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	68,715.0000	65,465.0000	(4.730)	0	0	0
20/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	56.0000	61.0000	8.929	0	0	0
20/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	7,902.0000	6,347.0000	(19.679)	0	0	0
20/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	15,735.0000	17,434.0000	10.798	0	0	0
20/03/2006	R203	2006/08/03			Bond Future	7.3490	7.3910	0.572	0.0000	0.0000	0
20/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	102,884.0000	99,626.0000	(3.167)	0	0	0
20/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	211.0000	236.0000	11.848	0	0	0
20/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	119,657.0000	116,381.0000	(2.738)	0	0	0
20/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	612.0000	683.0000	11.601	0	0	0
20/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	36,545.0000	38,731.0000	5.982	0	0	0
20/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	7,490.0000	8,181.0000	9.226	0	0	0
20/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	85,959.0000	82,746.0000	(3.738)	0	0	0
20/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	8,739.0000	7,641.0000	(12.564)	0	0	0
20/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	25,673.0000	23,526.0000	(8.363)	0	0	0
20/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	13,931.0000	15,066.0000	8.147	0	0	0
20/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	65.0000	72.0000	10.769	0	0	0
20/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	38,302.0000	35,710.0000	(6.767)	0	0	0
20/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	3,632.0000	4,002.0000	10.187	0	0	0
20/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	53,060.0000	50,146.0000	(5.492)	0	0	0
20/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	69,180.0000	66,071.0000	(4.494)	0	0	0
20/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,578.0000	1,752.0000	11.027	0	0	0
20/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	15,758.0000	14,136.0000	(10.293)	0	0	0
20/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	23,551.0000	25,212.0000	7.053	0	0	0
20/03/2006	R203	2006/11/02			Bond Future	7.3550	7.3980	0.585	0.0000	0.0000	0
20/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	30,200.0000	28,148.0000	(6.795)	0	0	0
20/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	19,101.0000	20,356.0000	6.570	0	0	0
20/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	41,056.0000	43,140.0000	5.076	0	0	0
20/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	13,227.0000	12,004.0000	(9.246)	0	0	0
20/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	41,872.0000	39,446.0000	(5.794)	0	0	0
20/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	55,929.0000	58,389.0000	4.398	0	0	0
20/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	73,073.0000	75,839.0000	3.785	0	0	0
20/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	4,415.0000	3,873.0000	(12.276)	0	0	0
20/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	11,990.0000	12,871.0000	7.348	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
20/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	55,309.0000	52,577.0000	(4.940)	0	0	0
20/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	28,746.0000	30,416.0000	5.810	0	0	0
20/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	7,929.0000	7,081.0000	(10.695)	0	0	0
20/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	70,068.0000	67,109.0000	(4.223)	0	0	0
20/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	20,613.0000	18,975.0000	(7.946)	0	0	0
20/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,083.0000	7,659.0000	8.132	0	0	0
20/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	101,725.0000	98,518.0000	(3.153)	0	0	0
20/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	986.0000	1,087.0000	10.243	0	0	0
20/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,036.0000	2,231.0000	9.578	0	0	0
20/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	85,679.0000	82,567.0000	(3.632)	0	0	0
20/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,925.0000	4,274.0000	8.892	0	0	0
20/03/2006	R203	2007/02/01			Bond Future	7.3700	7.4120	0.570	0.0000	0.0000	0
20/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,625.0000	17,586.0000	5.780	0	0	0
20/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	44,896.0000	42,683.0000	(4.929)	0	0	0
20/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	45,743.0000	47,671.0000	4.215	0	0	0
20/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	57,315.0000	54,836.0000	(4.325)	0	0	0
20/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	17,237.0000	15,991.0000	(7.229)	0	0	0
20/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,981.0000	11,675.0000	6.320	0	0	0
20/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,218.0000	4,530.0000	7.397	0	0	0
20/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,955.0000	7,433.0000	6.873	0	0	0
20/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,357.0000	1,471.0000	8.401	0	0	0
20/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	115,917.0000	112,857.0000	(2.640)	0	0	0
20/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,447.0000	2,641.0000	7.928	0	0	0
20/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	24,179.0000	25,447.0000	5.244	0	0	0
20/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	100,534.0000	97,554.0000	(2.964)	0	0	0
20/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	33,963.0000	32,057.0000	(5.612)	0	0	0
20/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	85,450.0000	82,588.0000	(3.349)	0	0	0
20/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	70,939.0000	68,243.0000	(3.800)	0	0	0
20/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	11,476.0000	10,540.0000	(8.156)	0	0	0
20/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	59,809.0000	62,047.0000	3.742	0	0	0
20/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	7,269.0000	6,602.0000	(9.176)	0	0	0
20/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	75,899.0000	78,406.0000	3.303	0	0	0
20/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	24,716.0000	23,140.0000	(6.376)	0	0	0
20/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	33,854.0000	35,451.0000	4.717	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
20/03/2006	R204	2006/05/04			Bond Future	7.3240	7.3650	0.560	0.0000	0.0000	80
20/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	55,441.0000	52,029.0000	(6.154)	0	0	0
20/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	371.0000	414.0000	11.590	0	0	0
20/03/2006	R204	2006/08/03			Bond Future	7.3260	7.3680	0.573	0.0000	0.0000	0
20/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,727.0000	4,101.0000	10.035	0	0	0
20/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	57,957.0000	54,839.0000	(5.380)	0	0	0
20/03/2006	R204	2006/11/02			Bond Future	7.3300	7.3720	0.573	0.0000	0.0000	0
20/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,480.0000	2,693.0000	8.589	0	0	0
20/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	109,850.0000	106,519.0000	(3.032)	0	0	0
20/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,260.0000	1,376.0000	9.206	0	0	0
20/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	603.0000	661.0000	9.619	0	0	0
20/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	126,724.0000	123,336.0000	(2.674)	0	0	0
20/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	93,084.0000	89,851.0000	(3.473)	0	0	0
20/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,594.0000	4,963.0000	8.032	0	0	0
20/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	77,051.0000	79,849.0000	3.631	0	0	0
20/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,027.0000	8,621.0000	7.400	0	0	0
20/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5,760.0000	5,112.0000	(11.250)	0	0	0
20/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	9,919.0000	8,945.0000	(9.820)	0	0	0
20/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	59,081.0000	61,553.0000	4.184	0	0	0
20/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	47,042.0000	44,491.0000	(5.423)	0	0	0
20/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	76,746.0000	73,669.0000	(4.009)	0	0	0
20/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	61,246.0000	58,394.0000	(4.657)	0	0	0
20/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	13,250.0000	14,145.0000	6.755	0	0	0
20/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	30,769.0000	32,439.0000	5.428	0	0	0
20/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	24,163.0000	22,387.0000	(7.350)	0	0	0
20/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	34,571.0000	32,386.0000	(6.320)	0	0	0
20/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	15,967.0000	14,608.0000	(8.511)	0	0	0
20/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	20,716.0000	21,977.0000	6.087	0	0	0
20/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	43,573.0000	45,659.0000	4.787	0	0	0
20/03/2006	R204	2007/02/01			Bond Future	7.3410	7.3830	0.572	0.0000	0.0000	0
20/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	8,425.0000	7,669.0000	(8.973)	0	0	0
20/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	79,591.0000	82,231.0000	3.317	0	0	0
20/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	13,152.0000	12,102.0000	(7.984)	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
20/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	62,515.0000	64,861.0000	3.753	0	0	0
20/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	47,666.0000	49,678.0000	4.221	0	0	0
20/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	27,773.0000	26,037.0000	(6.251)	0	0	0
20/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	19,550.0000	18,167.0000	(7.074)	0	0	0
20/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	35,180.0000	36,840.0000	4.719	0	0	0
20/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	37,847.0000	35,764.0000	(5.504)	0	0	0
20/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	25,069.0000	26,381.0000	5.234	0	0	0
20/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	49,662.0000	47,258.0000	(4.841)	0	0	0
20/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,540.0000	2,739.0000	7.835	0	0	0
20/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	125,103.0000	121,825.0000	(2.620)	0	0	0
20/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,414.0000	1,531.0000	8.274	0	0	0
20/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,368.0000	4,688.0000	7.326	0	0	0
20/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	92,939.0000	89,864.0000	(3.309)	0	0	0
20/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	108,891.0000	105,695.0000	(2.935)	0	0	0
20/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	77,531.0000	74,626.0000	(3.747)	0	0	0
20/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	17,208.0000	18,200.0000	5.765	0	0	0
20/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,194.0000	7,684.0000	6.811	0	0	0
20/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	62,992.0000	60,311.0000	(4.256)	0	0	0
20/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,356.0000	12,071.0000	6.296	0	0	0
20/03/2006	R207	2006/05/04			Bond Future	7.2960	7.3350	0.535	0.0000	0.0000	0
20/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	324.0000	354.0000	9.259	0	0	0
20/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	58,103.0000	54,808.0000	(5.671)	0	0	0
20/03/2006	R207	2006/08/03			Bond Future	7.2970	7.3380	0.562	0.0000	0.0000	0
20/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	60,593.0000	57,476.0000	(5.144)	0	0	0
20/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,498.0000	3,839.0000	9.748	0	0	0
20/03/2006	R207	2006/11/02			Bond Future	7.2990	7.3400	0.562	0.0000	0.0000	0
20/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	18,293.0000	20,067.0000	9.698	0	0	0
20/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	14,187.0000	12,543.0000	(11.588)	0	0	0
20/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	9,042.0000	10,131.0000	12.044	0	0	0
20/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	32,081.0000	34,527.0000	7.624	0	0	0
20/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	25,650.0000	23,321.0000	(9.080)	0	0	0
20/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	6,670.0000	5,698.0000	(14.573)	0	0	0
20/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	94,011.0000	90,613.0000	(3.614)	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
20/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	129,479.0000	126,062.0000	(2.639)	0	0	0
20/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,336.0000	1,566.0000	17.216	0	0	0
20/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	40,550.0000	37,685.0000	(7.065)	0	0	0
20/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	57,675.0000	54,486.0000	(5.529)	0	0	0
20/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,596.0000	2,130.0000	(17.951)	0	0	0
20/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	49,922.0000	52,874.0000	5.913	0	0	0
20/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
20/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	3,799.0000	4,352.0000	14.556	0	0	0
20/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	390.0000	466.0000	19.487	0	0	0
20/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	18.0000	23.0000	27.778	0	0	0
20/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	75,778.0000	72,437.0000	(4.409)	0	0	0
20/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	111,960.0000	108,546.0000	(3.049)	0	0	0
20/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	93.0000	114.0000	22.581	0	0	0
20/03/2006	R207	2007/02/01			Bond Future	7.3070	7.3480	0.561	0.0000	0.0000	0
20/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,008.0000	11,682.0000	6.123	0	0	0
20/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	66,070.0000	63,368.0000	(4.090)	0	0	0
20/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	52,413.0000	49,977.0000	(4.648)	0	0	0
20/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	80,874.0000	77,958.0000	(3.606)	0	0	0
20/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	24,463.0000	25,714.0000	5.114	0	0	0
20/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	16,732.0000	17,672.0000	5.618	0	0	0
20/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	40,222.0000	38,098.0000	(5.281)	0	0	0
20/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	6,956.0000	7,417.0000	6.627	0	0	0
20/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,364.0000	1,473.0000	7.991	0	0	0
20/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,217.0000	4,517.0000	7.114	0	0	0
20/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	46,890.0000	48,832.0000	4.142	0	0	0
20/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	61,758.0000	64,035.0000	3.687	0	0	0
20/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	21,117.0000	19,683.0000	(6.791)	0	0	0
20/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	96,483.0000	93,406.0000	(3.189)	0	0	0
20/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	128,862.0000	125,595.0000	(2.535)	0	0	0
20/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	112,571.0000	109,381.0000	(2.834)	0	0	0
20/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,451.0000	2,636.0000	7.548	0	0	0
20/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	14,337.0000	13,238.0000	(7.665)	0	0	0
20/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	9,276.0000	8,476.0000	(8.624)	0	0	0
20/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	78,956.0000	81,532.0000	3.263	0	0	0
20/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	29,745.0000	27,962.0000	(5.994)	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
20/03/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	34,465.0000	36,057.0000	4.619	0	0	0
Grand Total:										2,118