



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 22/03/2006

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
22/03/2006	GOVI	2006/05/04			jGovi	242.1550	241.8510	(0.126)	0.0000	0.0000	699
22/03/2006	GOVI	2006/05/04	230.00	Call	jGovi	121,555.0000	118,515.0000	(2.501)	0	0	0
22/03/2006	GOVI	2006/05/04	230.00	Put	jGovi	5.0000	5.0000	-	0	0	0
22/03/2006	GOVI	2006/08/03			jGovi	246.5040	246.2100	(0.119)	0.0000	0.0000	0
22/03/2006	GOVI	2006/08/03	230.00	Call	jGovi	165,123.0000	162,189.0000	(1.777)	0	0	0
22/03/2006	GOVI	2006/08/03	230.00	Put	jGovi	83.0000	89.0000	7.229	0	0	0
22/03/2006	GOVI	2006/11/02			jGovi	250.8960	250.6300	(0.106)	0.0000	0.0000	0
22/03/2006	GOVI	2006/11/02	230.00	Put	jGovi	86.0000	92.0000	6.977	0	0	0
22/03/2006	GOVI	2006/11/02	230.00	Call	jGovi	209,046.0000	206,392.0000	(1.270)	0	0	0
22/03/2006	GOVI	2007/02/01			jGovi	255.2640	255.0350	(0.090)	0.0000	0.0000	0
22/03/2006	GOVI	2007/02/01	230.00	Call	jGovi	252,693.0000	250,405.0000	(0.905)	0	0	0
22/03/2006	GOVI	2007/02/01	230.00	Put	jGovi	53.0000	55.0000	3.774	0	0	0
22/03/2006	J153	2010/08/31			jSwap	7.2330	7.2640	0.429	0.0000	0.0000	0
22/03/2006	J157	2015/09/15			jSwap	7.4050	7.4090	0.054	0.0000	0.0000	0
22/03/2006	J186	2026/12/21			jSwap	7.0550	7.0960	0.581	0.0000	0.0000	0
22/03/2006	J194	2008/02/28			jSwap	7.0330	7.0840	0.725	0.0000	0.0000	0
22/03/2006	J201	2014/12/22			jSwap	7.3510	7.3690	0.245	0.0000	0.0000	0

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22/03/2006	J203	2017/09/15			jSwap	7.3830	7.3920	0.122	0.0000	0.0000	0
22/03/2006	J204	2018/12/21			jSwap	7.3480	7.3620	0.191	0.0000	0.0000	0
22/03/2006	J207	2020/01/15			jSwap	7.3190	7.3360	0.232	0.0000	0.0000	0
22/03/2006	JBAR	2005/03/16			jBar	7.0830	7.0920	0.127	0.0000	0.0000	0
22/03/2006	JFRA	2006/05/04			jFra	7.1140	7.1450	0.436	0.0000	0.0000	0
22/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	592.0000	629.0000	6.250	0	0	0
22/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	313.0000	274.0000	(12.460)	0	0	0
22/03/2006	JFRA	2006/08/03			jFra	6.9390	6.9610	0.317	0.0000	0.0000	0
22/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	768.0000	787.0000	2.474	0	0	0
22/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	917.0000	883.0000	(3.708)	0	0	0
22/03/2006	JFRA	2006/11/02			jFra	7.0070	7.0350	0.400	0.0000	0.0000	0
22/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,133.0000	1,095.0000	(3.354)	0	0	0
22/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,151.0000	1,180.0000	2.520	0	0	0
22/03/2006	JFRA	2007/02/01			jFra	7.0330	7.0680	0.498	0.0000	0.0000	500
22/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	860.0000	888.0000	3.256	0	0	0
22/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,004.0000	1,946.0000	(2.894)	0	0	0
22/03/2006	JFRA	2007/05/03			jFra	7.1590	7.1960	0.517	0.0000	0.0000	0
22/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,016.0000	1,960.0000	(2.778)	0	0	0
22/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,181.0000	1,215.0000	2.879	0	0	0
22/03/2006	JFRA	2007/08/02			jFra	7.2820	7.3210	0.536	0.0000	0.0000	0
22/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,474.0000	1,514.0000	2.714	0	0	0
22/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,008.0000	1,953.0000	(2.739)	0	0	0
22/03/2006	JFRA	2007/11/01			jFra	7.3800	7.4000	0.271	0.0000	0.0000	0
22/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,132.0000	2,101.0000	(1.454)	0	0	0

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22/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,816.0000	1,838.0000	1.211	0	0	0
22/03/2006	JFRA	2008/02/07			jFra	7.4570	7.4950	0.510	0.0000	0.0000	0
22/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,359.0000	27,367.0000	0.029	0	0	0
22/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,444.0000	27,354.0000	(0.328)	0	0	0
22/03/2006	JN02	2006/05/04			jNote	7.1650	7.1960	0.433	0.0000	0.0000	0
22/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	7,798.0000	7,331.0000	(5.989)	0	0	0
22/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	6,273.0000	6,389.0000	1.849	0	0	0
22/03/2006	JN02	2006/08/03			jNote	7.2190	7.2560	0.513	0.0000	0.0000	0
22/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,892.0000	12,140.0000	2.085	0	0	0
22/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,470.0000	12,030.0000	(3.528)	0	0	0
22/03/2006	JN02	2006/11/02			jNote	7.3010	7.3440	0.589	0.0000	0.0000	0
22/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,200.0000	16,535.0000	2.068	0	0	0
22/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,254.0000	14,790.0000	(3.042)	0	0	0
22/03/2006	JN05	2006/05/04			jNote	7.4710	7.5090	0.509	0.0000	0.0000	0
22/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	12,507.0000	13,498.0000	7.924	0	0	0
22/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	3,320.0000	2,740.0000	(17.470)	0	0	0
22/03/2006	JN05	2006/08/03			jNote	7.5070	7.5440	0.493	0.0000	0.0000	0
22/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	7,514.0000	6,885.0000	(8.371)	0	0	0
22/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,189.0000	19,084.0000	4.921	0	0	0
22/03/2006	JN05	2006/11/02			jNote	7.5540	7.5900	0.477	0.0000	0.0000	0
22/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	10,129.0000	9,511.0000	(6.101)	0	0	0
22/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	22,736.0000	23,598.0000	3.791	0	0	0
22/03/2006	JN10	2006/05/04			jNote	7.5380	7.5870	0.650	0.0000	0.0000	0
22/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	1,058.0000	638.0000	(39.698)	0	0	0
22/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	21,213.0000	24,181.0000	13.991	0	0	0
22/03/2006	JN10	2006/08/03			jNote	7.5500	7.6010	0.675	0.0000	0.0000	0
22/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	25,327.0000	27,974.0000	10.451	0	0	0

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22/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	4,355.0000	3,481.0000	(20.069)	0	0	0
22/03/2006	JN10	2006/11/02			jNote	7.5670	7.6210	0.714	0.0000	0.0000	0
22/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	6,931.0000	5,851.0000	(15.582)	0	0	0
22/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	29,058.0000	31,698.0000	9.085	0	0	0
22/03/2006	JROD	2006/03/31			jRod	6.6310	6.7050	1.116	0.0000	0.0000	0
22/03/2006	JROD	2006/04/28			jRod	6.7040	6.7720	1.014	0.0000	0.0000	0
22/03/2006	JROD	2006/05/31			jRod	6.8430	6.9110	0.994	0.0000	0.0000	0
22/03/2006	JROD	2006/06/30			jRod	6.8760	6.9150	0.567	0.0000	0.0000	0
22/03/2006	JROD	2006/07/31			jRod	6.9500	6.9900	0.576	0.0000	0.0000	0
22/03/2006	JROD	2006/08/31			jRod	7.0120	7.0490	0.528	0.0000	0.0000	0
22/03/2006	R153	2006/05/04			Bond Future	7.2280	7.2650	0.512	0.0000	0.0000	13
22/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,334.0000	4,978.0000	14.859	0	0	10
22/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	12,451.0000	11,156.0000	(10.401)	0	0	0
22/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,317.0000	1,544.0000	17.236	0	0	0
22/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	5,239.0000	4,361.0000	(16.759)	0	0	0
22/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	10,619.0000	11,812.0000	11.235	0	0	0
22/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	1,185.0000	855.0000	(27.848)	0	0	0
22/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	313.0000	368.0000	17.572	0	0	0
22/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	21,568.0000	20,100.0000	(6.806)	0	0	0
22/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	67.0000	77.0000	14.925	0	0	0
22/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	31,333.0000	29,821.0000	(4.826)	0	0	0
22/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	96.0000	54.0000	(43.750)	0	0	0
22/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	79,750.0000	78,228.0000	(1.908)	0	0	0
22/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
22/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	50,973.0000	49,451.0000	(2.986)	0	0	0
22/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	19,982.0000	21,462.0000	7.407	0	0	0
22/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	60,667.0000	59,145.0000	(2.509)	0	0	0

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22/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	70,259.0000	68,737.0000	(2.166)	0	0	0
22/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	41,184.0000	39,664.0000	(3.691)	0	0	0
22/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	13.0000	15.0000	15.385	0	0	20
22/03/2006	R153	2006/08/03			Bond Future	7.2200	7.2570	0.512	0.0000	0.0000	1
22/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,609.0000	4,083.0000	(11.412)	0	0	0
22/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,242.0000	8,879.0000	7.729	0	0	0
22/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	15,770.0000	14,742.0000	(6.519)	0	0	0
22/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	9,408.0000	8,607.0000	(8.514)	0	0	0
22/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	4,935.0000	5,346.0000	8.328	0	0	100
22/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	13,210.0000	14,123.0000	6.911	0	0	0
22/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,889.0000	3,139.0000	8.654	0	0	0
22/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	23,293.0000	22,104.0000	(5.105)	0	0	0
22/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	574.0000	621.0000	8.188	0	0	0
22/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,698.0000	1,845.0000	8.657	0	0	0
22/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	31,574.0000	30,282.0000	(4.092)	0	0	0
22/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	49,106.0000	47,715.0000	(2.833)	0	0	0
22/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	58,049.0000	56,636.0000	(2.434)	0	0	0
22/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	330.0000	356.0000	7.879	0	0	0
22/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,003.0000	1,089.0000	8.574	0	0	0
22/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,255.0000	38,902.0000	(3.361)	0	0	0
22/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	201.0000	216.0000	7.463	0	0	0
22/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	67,014.0000	65,590.0000	(2.125)	0	0	0
22/03/2006	R153	2006/11/02			Bond Future	7.2240	7.2590	0.484	0.0000	0.0000	0
22/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,887.0000	6,367.0000	(7.550)	0	0	0
22/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,100.0000	2,213.0000	5.381	0	0	0
22/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,856.0000	11,154.0000	(5.921)	0	0	0
22/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	10,904.0000	11,483.0000	5.310	0	0	0
22/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	39,717.0000	38,594.0000	(2.828)	0	0	0
22/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	47,709.0000	46,541.0000	(2.448)	0	0	0
22/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,868.0000	3,026.0000	5.509	0	0	100
22/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,130.0000	15,891.0000	5.030	0	0	0
22/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	17,816.0000	16,962.0000	(4.793)	0	0	0

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22/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,435.0000	3,105.0000	(9.607)	0	0	0
22/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	20,963.0000	21,914.0000	4.537	0	0	0
22/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,758.0000	8,186.0000	5.517	0	0	0
22/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	64,041.0000	62,818.0000	(1.910)	0	0	0
22/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,558.0000	1,639.0000	5.199	0	0	0
22/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,166.0000	1,225.0000	5.060	0	0	0
22/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	885.0000	927.0000	4.746	0	0	0
22/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	72,269.0000	71,030.0000	(1.714)	0	0	0
22/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	55,842.0000	54,642.0000	(2.149)	0	0	0
22/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,359.0000	1,191.0000	(12.362)	0	0	0
22/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	24,602.0000	23,630.0000	(3.951)	0	0	0
22/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	28,263.0000	29,376.0000	3.938	0	0	0
22/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,527.0000	5,836.0000	5.591	0	0	0
22/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,962.0000	4,183.0000	5.578	0	0	0
22/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	31,968.0000	30,908.0000	(3.316)	0	0	0
22/03/2006	R153	2007/02/01			Bond Future	7.2450	7.2780	0.455	0.0000	0.0000	0
22/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	14,338.0000	13,727.0000	(4.261)	0	0	0
22/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,167.0000	14,686.0000	3.663	0	0	0
22/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,628.0000	9,135.0000	(5.120)	0	0	0
22/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,062.0000	18,700.0000	3.532	0	0	0
22/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	61,484.0000	60,460.0000	(1.665)	0	0	0
22/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,234.0000	3,341.0000	3.309	0	0	0
22/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	68,976.0000	67,933.0000	(1.512)	0	0	0
22/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,871.0000	4,004.0000	3.436	0	0	0
22/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	54,050.0000	53,052.0000	(1.846)	0	0	0
22/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,711.0000	4,878.0000	3.545	0	0	0
22/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	46,746.0000	45,782.0000	(2.062)	0	0	0
22/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	32,678.0000	31,810.0000	(2.656)	0	0	0
22/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,729.0000	2,816.0000	3.188	0	0	0
22/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,158.0000	7,421.0000	3.674	0	0	0
22/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,789.0000	5,998.0000	3.610	0	0	0
22/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	39,603.0000	38,682.0000	(2.326)	0	0	0
22/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,932.0000	9,263.0000	3.706	0	0	0
22/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,211.0000	11,627.0000	3.711	0	0	0
22/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	26,080.0000	25,281.0000	(3.064)	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
22/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	23,001.0000	23,767.0000	3.330	0	0	0
22/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3,140.0000	2,901.0000	(7.611)	0	0	0
22/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,910.0000	19,195.0000	(3.591)	0	0	0
22/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	29,028.0000	29,919.0000	3.069	0	0	0
22/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,881.0000	5,516.0000	(6.206)	0	0	0
22/03/2006	R157	2006/05/04			Bond Future	7.3900	7.4000	0.135	0.0000	0.0000	7
22/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	89,218.0000	88,377.0000	(0.943)	0	0	0
22/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
22/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	343.0000	326.0000	(4.956)	0	0	0
22/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	33,941.0000	34,664.0000	2.130	0	0	0
22/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	50,345.0000	49,488.0000	(1.702)	0	0	0
22/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,603.0000	1,587.0000	(0.998)	0	0	0
22/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	126,890.0000	126,051.0000	(0.661)	0	0	0
22/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	145,181.0000	144,341.0000	(0.579)	0	0	0
22/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	16,468.0000	16,870.0000	2.441	0	0	0
22/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	31,407.0000	30,551.0000	(2.726)	0	0	0
22/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	4,643.0000	4,205.0000	(9.434)	0	0	0
22/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	5,921.0000	6,013.0000	1.554	0	0	0
22/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	115
22/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	666.0000	550.0000	(17.417)	0	0	0
22/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	15,119.0000	14,372.0000	(4.941)	0	0	50
22/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	61.0000	55.0000	(9.836)	0	0	0
22/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	108,237.0000	107,397.0000	(0.776)	0	0	0
22/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	69,861.0000	69,015.0000	(1.211)	0	0	0
22/03/2006	R157	2006/08/03			Bond Future	7.3930	7.4020	0.122	0.0000	0.0000	4
22/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	52,936.0000	52,225.0000	(1.343)	0	0	0
22/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	619.0000	612.0000	(1.131)	0	0	0
22/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,010.0000	8,091.0000	1.011	0	0	100
22/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	124,193.0000	123,449.0000	(0.599)	0	0	0
22/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	324.0000	318.0000	(1.852)	0	0	0
22/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	141,959.0000	141,217.0000	(0.523)	0	0	0
22/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	172.0000	168.0000	(2.326)	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
22/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	36,887.0000	36,230.0000	(1.781)	0	0	0
22/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	106,220.0000	105,475.0000	(0.701)	0	0	0
22/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,314.0000	4,341.0000	0.626	0	0	0
22/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	23,901.0000	24,224.0000	1.351	0	0	0
22/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,187.0000	1,182.0000	(0.421)	0	0	0
22/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	37,806.0000	38,297.0000	1.299	0	0	0
22/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	12,106.0000	11,691.0000	(3.428)	0	0	0
22/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	5,066.0000	4,819.0000	(4.876)	0	0	0
22/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	88,164.0000	87,420.0000	(0.844)	0	0	0
22/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	23,007.0000	22,447.0000	(2.434)	0	0	0
22/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,278.0000	2,282.0000	0.176	0	0	0
22/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	14,267.0000	14,445.0000	1.248	0	0	0
22/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	70,264.0000	69,530.0000	(1.045)	0	0	0
22/03/2006	R157	2006/11/02			Bond Future	7.4010	7.4080	0.095	0.0000	0.0000	0
22/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	88,284.0000	87,726.0000	(0.632)	0	0	0
22/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,953.0000	3,954.0000	0.025	0	0	117
22/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	55,865.0000	55,345.0000	(0.931)	0	0	0
22/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,024.0000	9,064.0000	0.443	0	0	0
22/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	29,276.0000	29,502.0000	0.772	0	0	0
22/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	17,124.0000	16,790.0000	(1.950)	0	0	0
22/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	71,738.0000	71,193.0000	(0.760)	0	0	0
22/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	28,004.0000	27,586.0000	(1.493)	0	0	0
22/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,634.0000	2,629.0000	(0.190)	0	0	0
22/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	122,192.0000	121,624.0000	(0.465)	0	0	0
22/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	105,182.0000	104,617.0000	(0.537)	0	0	0
22/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	13,543.0000	13,624.0000	0.598	0	0	0
22/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,973.0000	5,988.0000	0.251	0	0	0
22/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	20,113.0000	20,255.0000	0.706	0	0	0
22/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,769.0000	1,761.0000	(0.452)	0	0	0
22/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,165.0000	1,157.0000	(0.687)	0	0	0
22/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	413.0000	407.0000	(1.453)	0	0	0
22/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	139,127.0000	138,559.0000	(0.408)	0	0	0
22/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	172,479.0000	171,913.0000	(0.328)	0	0	0
22/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	155,946.0000	155,379.0000	(0.364)	0	0	0
22/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	772.0000	764.0000	(1.036)	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
22/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	41,096.0000	40,617.0000	(1.166)	0	0	0
22/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	4,089.0000	3,950.0000	(3.399)	0	0	0
22/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	9,134.0000	8,899.0000	(2.573)	0	0	0
22/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	41,719.0000	42,044.0000	0.779	0	0	0
22/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	57,506.0000	57,926.0000	0.730	0	0	0
22/03/2006	R157	2007/02/01			Bond Future	7.4200	7.4250	0.067	0.0000	0.0000	0
22/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,456.0000	11,460.0000	0.035	0	0	0
22/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	74,136.0000	73,751.0000	(0.519)	0	0	0
22/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	59,465.0000	59,098.0000	(0.617)	0	0	0
22/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	20,404.0000	20,452.0000	0.235	0	0	0
22/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	35,978.0000	36,109.0000	0.364	0	0	0
22/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,256.0000	15,278.0000	0.144	0	0	0
22/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	89,449.0000	89,053.0000	(0.443)	0	0	0
22/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	22,652.0000	22,393.0000	(1.143)	0	0	0
22/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	105,160.0000	104,758.0000	(0.382)	0	0	0
22/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,551.0000	6,539.0000	(0.183)	0	0	0
22/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	8,637.0000	8,631.0000	(0.069)	0	0	0
22/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	121,084.0000	120,679.0000	(0.334)	0	0	0
22/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,005.0000	4,990.0000	(0.300)	0	0	0
22/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	45,793.0000	45,451.0000	(0.747)	0	0	0
22/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	14,076.0000	13,873.0000	(1.442)	0	0	0
22/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	33,438.0000	33,132.0000	(0.915)	0	0	0
22/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	27,225.0000	27,309.0000	0.309	0	0	0
22/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	47,313.0000	47,500.0000	0.395	0	0	0
22/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,977.0000	1,963.0000	(0.708)	0	0	0
22/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	168,572.0000	168,168.0000	(0.240)	0	0	0
22/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,856.0000	3,839.0000	(0.441)	0	0	0
22/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	137,085.0000	136,678.0000	(0.297)	0	0	0
22/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,997.0000	2,980.0000	(0.567)	0	0	0
22/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	153,062.0000	152,656.0000	(0.265)	0	0	0
22/03/2006	R186	2006/05/04			Bond Future	7.0960	7.1310	0.493	0.0000	0.0000	35
22/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	8,926.0000	7,020.0000	(21.353)	0	0	0
22/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	22,111.0000	24,964.0000	12.903	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
22/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	369.0000	428.0000	15.989	0	0	0
22/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	85,326.0000	80,625.0000	(5.509)	0	0	0
22/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	144,597.0000	139,838.0000	(3.291)	0	0	0
22/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
22/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	226,304.0000	221,544.0000	(2.103)	0	0	0
22/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	172,817.0000	168,057.0000	(2.754)	0	0	0
22/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	200,040.0000	195,280.0000	(2.380)	0	0	0
22/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	49,710.0000	54,029.0000	8.688	0	0	0
22/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	1,283.0000	842.0000	(34.373)	0	0	0
22/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	115,389.0000	110,638.0000	(4.117)	0	0	0
22/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	55,232.0000	50,781.0000	(8.059)	0	0	0
22/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	68.0000	77.0000	13.235	0	0	0
22/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	50.0000	25.0000	(50.000)	0	0	0
22/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	85,081.0000	89,814.0000	5.563	0	0	0
22/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	7,163.0000	8,331.0000	16.306	0	0	0
22/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	27,920.0000	24,328.0000	(12.865)	0	0	0
22/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	1,779.0000	2,088.0000	17.369	0	0	0
22/03/2006	R186	2006/08/03			Bond Future	7.0910	7.1270	0.508	0.0000	0.0000	0
22/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	90,325.0000	85,990.0000	(4.799)	0	0	0
22/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	32,895.0000	35,530.0000	8.010	0	0	0
22/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,120.0000	1,241.0000	10.804	0	0	0
22/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	145,441.0000	140,698.0000	(3.261)	0	0	0
22/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	20,484.0000	18,255.0000	(10.882)	0	0	0
22/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,272.0000	5,800.0000	10.015	0	0	0
22/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	8,170.0000	6,969.0000	(14.700)	0	0	0
22/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	55,559.0000	59,222.0000	6.593	0	0	0
22/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,794.0000	3,074.0000	10.021	0	0	0
22/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	172,790.0000	167,973.0000	(2.788)	0	0	0
22/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	405.0000	451.0000	11.358	0	0	0
22/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	118,019.0000	113,436.0000	(3.883)	0	0	0
22/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	9,945.0000	10,910.0000	9.703	0	0	0
22/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	10.0000	12.0000	20.000	0	0	0
22/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	63,702.0000	59,803.0000	(6.121)	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
22/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	250,819.0000	245,957.0000	(1.938)	0	0	0
22/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	132.0000	148.0000	12.121	0	0	0
22/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	199,592.0000	194,744.0000	(2.429)	0	0	0
22/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	39.0000	44.0000	12.821	0	0	0
22/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	225,627.0000	220,769.0000	(2.153)	0	0	0
22/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	18,445.0000	20,112.0000	9.038	0	0	0
22/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	39,731.0000	36,534.0000	(8.047)	0	0	0
22/03/2006	R186	2006/11/02			Bond Future	7.0880	7.1230	0.494	0.0000	0.0000	0
22/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	40,931.0000	43,378.0000	5.978	0	0	0
22/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	5,786.0000	5,038.0000	(12.928)	0	0	0
22/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	88,439.0000	92,388.0000	4.465	0	0	0
22/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	29,015.0000	26,767.0000	(7.748)	0	0	0
22/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	492.0000	536.0000	8.943	0	0	0
22/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	61,429.0000	64,659.0000	5.258	0	0	0
22/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	225,063.0000	220,412.0000	(2.067)	0	0	0
22/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	199,638.0000	195,033.0000	(2.307)	0	0	0
22/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,152.0000	2,326.0000	8.086	0	0	0
22/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	14,803.0000	13,337.0000	(9.903)	0	0	0
22/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	96,343.0000	92,445.0000	(4.046)	0	0	0
22/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	17,556.0000	18,747.0000	6.784	0	0	0
22/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	71,333.0000	67,828.0000	(4.914)	0	0	0
22/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,056.0000	1,147.0000	8.617	0	0	0
22/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	48,412.0000	45,456.0000	(6.106)	0	0	0
22/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	11,480.0000	12,278.0000	6.951	0	0	0
22/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,607.0000	8,138.0000	6.980	0	0	0
22/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	122,448.0000	118,283.0000	(3.401)	0	0	0
22/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,155.0000	4,469.0000	7.557	0	0	0
22/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	26,878.0000	28,618.0000	6.474	0	0	0
22/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	147,913.0000	143,531.0000	(2.963)	0	0	0
22/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	173,809.0000	169,287.0000	(2.602)	0	0	0
22/03/2006	R186	2007/02/01			Bond Future	7.0890	7.1230	0.480	0.0000	0.0000	0
22/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	92,909.0000	96,440.0000	3.800	0	0	0
22/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	78,928.0000	75,706.0000	(4.082)	0	0	0
22/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	18,923.0000	19,891.0000	5.115	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
22/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	36,622.0000	34,399.0000	(6.070)	0	0	0
22/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	103,047.0000	99,488.0000	(3.454)	0	0	0
22/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	48,580.0000	50,885.0000	4.745	0	0	0
22/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	25,676.0000	26,981.0000	5.083	0	0	0
22/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	10,777.0000	9,781.0000	(9.242)	0	0	0
22/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	67,873.0000	70,799.0000	4.311	0	0	0
22/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	21,475.0000	19,873.0000	(7.460)	0	0	0
22/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	56,434.0000	53,654.0000	(4.926)	0	0	0
22/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	35,193.0000	36,941.0000	4.967	0	0	0
22/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	14,086.0000	14,804.0000	5.097	0	0	0
22/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	127,991.0000	124,182.0000	(2.976)	0	0	0
22/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	151,646.0000	147,612.0000	(2.660)	0	0	0
22/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	224,928.0000	220,527.0000	(1.957)	0	0	0
22/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,338.0000	3,545.0000	6.201	0	0	0
22/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	200,481.0000	196,161.0000	(2.155)	0	0	0
22/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,936.0000	2,063.0000	6.560	0	0	0
22/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	175,945.0000	171,744.0000	(2.388)	0	0	0
22/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,572.0000	5,898.0000	5.851	0	0	0
22/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,005.0000	9,499.0000	5.486	0	0	0
22/03/2006	R194	2006/05/04			Bond Future	7.0010	7.0610	0.857	0.0000	0.0000	101
22/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	4,625.0000	5,535.0000	19.676	0	0	0
22/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	8,723.0000	9,757.0000	11.854	0	0	0
22/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	525.0000	720.0000	37.143	0	0	0
22/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
22/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	269.0000	142.0000	(47.212)	0	0	0
22/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,103.0000	14,141.0000	7.922	0	0	0
22/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,715.0000	7,729.0000	(11.314)	0	0	0
22/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,698.0000	28,660.0000	(3.495)	0	0	0
22/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	126.0000	178.0000	41.270	0	0	0
22/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	21,323.0000	20,286.0000	(4.863)	0	0	0
22/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,823.0000	3,980.0000	(17.479)	0	0	0
22/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,851.0000	32,814.0000	(3.063)	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
22/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	6.0000	8.0000	33.333	0	0	0
22/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	17,107.0000	16,071.0000	(6.056)	0	0	0
22/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,884.0000	11,858.0000	(7.963)	0	0	0
22/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	28.0000	39.0000	39.286	0	0	0
22/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,521.0000	24,484.0000	(4.063)	0	0	0
22/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,773.0000	1,264.0000	(28.708)	0	0	0
22/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	1,791.0000	2,319.0000	29.481	0	0	0
22/03/2006	R194	2006/08/03			Bond Future	6.9440	7.0090	0.936	0.0000	0.0000	0
22/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,644.0000	1,930.0000	17.397	0	0	0
22/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,227.0000	5,537.0000	(11.081)	0	0	0
22/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	24.0000	30.0000	25.000	0	0	0
22/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	972.0000	1,148.0000	18.107	0	0	0
22/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	4,486.0000	5,138.0000	14.534	0	0	0
22/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,566.0000	1,242.0000	(20.690)	0	0	0
22/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,278.0000	8,478.0000	(8.623)	0	0	0
22/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	363.0000	428.0000	17.906	0	0	0
22/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,062.0000	15,152.0000	(5.666)	0	0	0
22/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,531.0000	18,587.0000	(4.833)	0	0	0
22/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	162.0000	194.0000	19.753	0	0	0
22/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	66.0000	80.0000	21.212	0	0	0
22/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,679.0000	25,709.0000	(3.636)	0	0	0
22/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	30,280.0000	29,306.0000	(3.217)	0	0	0
22/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	580.0000	687.0000	18.448	0	0	0
22/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,592.0000	11,723.0000	(6.901)	0	0	0
22/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	23,087.0000	22,125.0000	(4.167)	0	0	0
22/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
22/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,564.0000	3,034.0000	(14.871)	0	0	0
22/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	2,723.0000	3,169.0000	16.379	0	0	0
22/03/2006	R194	2006/11/02			Bond Future	6.8970	6.9640	0.971	0.0000	0.0000	0
22/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,169.0000	2,444.0000	12.679	0	0	0
22/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6,640.0000	6,064.0000	(8.675)	0	0	0
22/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	4,379.0000	4,880.0000	11.441	0	0	0

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22/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2,509.0000	2,159.0000	(13.950)	0	0	0
22/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	300.0000	344.0000	14.667	0	0	0
22/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,132.0000	6,779.0000	10.551	0	0	0
22/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1,071.0000	867.0000	(19.048)	0	0	0
22/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,200.0000	8,549.0000	(7.076)	0	0	0
22/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	8,527.0000	9,305.0000	9.124	0	0	0
22/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	34.0000	21.0000	(38.235)	0	0	0
22/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	262.0000	189.0000	(27.863)	0	0	0
22/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,579.0000	1,779.0000	12.666	0	0	0
22/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	11,519.0000	12,356.0000	7.266	0	0	0
22/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,175.0000	1,323.0000	12.596	0	0	0
22/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,932.0000	11,229.0000	(5.892)	0	0	0
22/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	525.0000	595.0000	13.333	0	0	0
22/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	20,386.0000	19,579.0000	(3.959)	0	0	0
22/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,515.0000	16,734.0000	(4.459)	0	0	0
22/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,757.0000	14,014.0000	(5.035)	0	0	0
22/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	877.0000	985.0000	12.315	0	0	0
22/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,039.0000	3,414.0000	12.340	0	0	0
22/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	4,346.0000	3,871.0000	(10.930)	0	0	0
22/03/2006	R194	2007/02/01			Bond Future	6.8750	6.9430	0.989	0.0000	0.0000	0
22/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	2,810.0000	3,060.0000	8.897	0	0	0
22/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,320.0000	2,522.0000	8.707	0	0	0
22/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,667.0000	6,215.0000	(6.780)	0	0	0
22/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,916.0000	10,381.0000	(4.901)	0	0	0
22/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	5,694.0000	6,167.0000	8.307	0	0	0
22/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	7,351.0000	7,912.0000	7.632	0	0	0
22/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	1,951.0000	2,116.0000	8.457	0	0	0
22/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,736.0000	8,237.0000	(5.712)	0	0	0
22/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,175.0000	12,610.0000	(4.288)	0	0	0
22/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,400.0000	16,777.0000	(3.580)	0	0	0
22/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,235.0000	14,639.0000	(3.912)	0	0	0
22/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	578.0000	634.0000	9.689	0	0	0
22/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,647.0000	19,003.0000	(3.278)	0	0	0
22/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	842.0000	920.0000	9.264	0	0	0
22/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	875.0000	735.0000	(16.000)	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
22/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,199.0000	1,304.0000	8.757	0	0	0
22/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,669.0000	1,806.0000	8.209	0	0	0
22/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	9,379.0000	10,017.0000	6.802	0	0	0
22/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,798.0000	4,408.0000	(8.128)	0	0	0
22/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,816.0000	1,588.0000	(12.555)	0	0	0
22/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,510.0000	3,821.0000	8.860	0	0	0
22/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	296.0000	233.0000	(21.284)	0	0	0
22/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,407.0000	4,793.0000	8.759	0	0	0
22/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3,116.0000	2,802.0000	(10.077)	0	0	0
22/03/2006	R201	2006/05/04			Bond Future	7.3660	7.3810	0.204	0.0000	0.0000	66
22/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
22/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	72,129.0000	71,132.0000	(1.382)	0	0	0
22/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	12,610.0000	11,785.0000	(6.542)	0	0	0
22/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	41,301.0000	40,302.0000	(2.419)	0	0	0
22/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	3,752.0000	3,922.0000	4.531	0	0	0
22/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	37.0000	34.0000	(8.108)	0	0	0
22/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	56,801.0000	55,803.0000	(1.757)	0	0	0
22/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	87,186.0000	86,189.0000	(1.144)	0	0	0
22/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	196.0000	192.0000	(2.041)	0	0	0
22/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	26,080.0000	25,105.0000	(3.738)	0	0	0
22/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	940.0000	962.0000	2.340	0	0	0
22/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	116,453.0000	115,456.0000	(0.856)	0	0	0
22/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	101,960.0000	100,964.0000	(0.977)	0	0	0
22/03/2006	R201	2006/08/03			Bond Future	7.3700	7.3850	0.204	0.0000	0.0000	0
22/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,337.0000	9,631.0000	3.149	0	0	0
22/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	17,739.0000	17,060.0000	(3.828)	0	0	0
22/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	42,579.0000	41,679.0000	(2.114)	0	0	0
22/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,624.0000	2,697.0000	2.782	0	0	0
22/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	56,682.0000	55,741.0000	(1.660)	0	0	0
22/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	4,962.0000	5,115.0000	3.083	0	0	0
22/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,395.0000	1,427.0000	2.294	0	0	0

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22/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	29,291.0000	28,471.0000	(2.799)	0	0	0
22/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	99,677.0000	98,704.0000	(0.976)	0	0	0
22/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	97.0000	97.0000	-	0	0	0
22/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	113,826.0000	112,852.0000	(0.856)	0	0	0
22/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	284.0000	288.0000	1.408	0	0	0
22/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	29.0000	29.0000	-	0	0	0
22/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	85,379.0000	84,409.0000	(1.136)	0	0	0
22/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	71,083.0000	70,122.0000	(1.352)	0	0	0
22/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	751.0000	764.0000	1.731	0	0	0
22/03/2006	R201	2006/11/02			Bond Future	7.3760	7.3890	0.176	0.0000	0.0000	0
22/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	21,202.0000	20,653.0000	(2.589)	0	0	0
22/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	13,373.0000	13,648.0000	2.056	0	0	0
22/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	12,162.0000	11,745.0000	(3.429)	0	0	0
22/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	20,192.0000	20,600.0000	2.021	0	0	0
22/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	30,075.0000	30,631.0000	1.849	0	0	0
22/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	5,887.0000	5,618.0000	(4.569)	0	0	0
22/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	111,304.0000	110,483.0000	(0.738)	0	0	0
22/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	44,459.0000	43,744.0000	(1.608)	0	0	0
22/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	8,724.0000	8,900.0000	2.017	0	0	0
22/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	32,120.0000	31,472.0000	(2.017)	0	0	0
22/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	42,836.0000	43,526.0000	1.611	0	0	0
22/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	322.0000	325.0000	0.932	0	0	0
22/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,783.0000	5,891.0000	1.868	0	0	0
22/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	57,538.0000	56,779.0000	(1.319)	0	0	0
22/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	2,185.0000	2,051.0000	(6.133)	0	0	0
22/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	70,944.0000	70,158.0000	(1.108)	0	0	0
22/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,861.0000	3,927.0000	1.709	0	0	0
22/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	97,729.0000	96,913.0000	(0.835)	0	0	0
22/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,354.0000	1,373.0000	1.403	0	0	0
22/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	680.0000	689.0000	1.324	0	0	0
22/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	84,211.0000	83,406.0000	(0.956)	0	0	0
22/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,543.0000	2,581.0000	1.494	0	0	0
22/03/2006	R201	2007/02/01			Bond Future	7.3910	7.4010	0.135	0.0000	0.0000	0
22/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	58,403.0000	57,850.0000	(0.947)	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
22/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	34,412.0000	33,938.0000	(1.377)	0	0	0
22/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,714.0000	9,813.0000	1.019	0	0	0
22/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,899.0000	6,965.0000	0.957	0	0	0
22/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	17,111.0000	17,320.0000	1.221	0	0	0
22/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,497.0000	12,641.0000	1.152	0	0	0
22/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	23,826.0000	23,416.0000	(1.721)	0	0	0
22/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	71,167.0000	70,592.0000	(0.808)	0	0	0
22/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	95,964.0000	95,360.0000	(0.629)	0	0	0
22/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	83,372.0000	82,780.0000	(0.710)	0	0	0
22/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	8,292.0000	8,060.0000	(2.798)	0	0	0
22/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	44,365.0000	44,844.0000	1.080	0	0	0
22/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,192.0000	1,199.0000	0.587	0	0	0
22/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	108,771.0000	108,160.0000	(0.562)	0	0	0
22/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,029.0000	2,043.0000	0.690	0	0	0
22/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	32,820.0000	33,206.0000	1.176	0	0	0
22/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	23,712.0000	24,004.0000	1.231	0	0	0
22/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	14,947.0000	14,621.0000	(2.181)	0	0	0
22/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,328.0000	3,353.0000	0.751	0	0	0
22/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,265.0000	5,308.0000	0.817	0	0	0
22/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,785.0000	3,646.0000	(3.672)	0	0	0
22/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	46,557.0000	46,038.0000	(1.115)	0	0	0
22/03/2006	R203	2006/05/04			Bond Future	7.3890	7.3990	0.135	0.0000	0.0000	0
22/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	1,811.0000	1,583.0000	(12.590)	0	0	0
22/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	118,073.0000	117,281.0000	(0.671)	0	0	0
22/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	17,434.0000	17,729.0000	1.692	0	0	0
22/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	30,202.0000	29,384.0000	(2.708)	0	0	0
22/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	33,224.0000	33,787.0000	1.695	0	0	0
22/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	6,347.0000	5,850.0000	(7.830)	0	0	0
22/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,106.0000	2,081.0000	(1.187)	0	0	0
22/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	100,940.0000	100,148.0000	(0.785)	0	0	0
22/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	83,393.0000	82,601.0000	(0.950)	0	0	0
22/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
22/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	47,413.0000	46,601.0000	(1.713)	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
22/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	436.0000	415.0000	(4.817)	0	0	0
22/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	65,465.0000	64,667.0000	(1.219)	0	0	0
22/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	61.0000	55.0000	(9.836)	0	0	0
22/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	15,839.0000	15,110.0000	(4.603)	0	0	0
22/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,094.0000	7,156.0000	0.874	0	0	0
22/03/2006	R203	2006/08/03			Bond Future	7.3910	7.4000	0.122	0.0000	0.0000	0
22/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,181.0000	8,256.0000	0.917	0	0	0
22/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	14,136.0000	13,708.0000	(3.028)	0	0	0
22/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	99,626.0000	98,921.0000	(0.708)	0	0	0
22/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	236.0000	233.0000	(1.271)	0	0	0
22/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	116,381.0000	115,678.0000	(0.604)	0	0	0
22/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	683.0000	680.0000	(0.439)	0	0	0
22/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	35,710.0000	35,083.0000	(1.756)	0	0	0
22/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	82,746.0000	82,042.0000	(0.851)	0	0	0
22/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	25,212.0000	25,486.0000	1.087	0	0	0
22/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	72.0000	71.0000	(1.389)	0	0	0
22/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	7,641.0000	7,340.0000	(3.939)	0	0	0
22/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	38,731.0000	39,131.0000	1.033	0	0	0
22/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,002.0000	4,028.0000	0.650	0	0	0
22/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	50,146.0000	49,470.0000	(1.348)	0	0	0
22/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	66,071.0000	65,372.0000	(1.058)	0	0	0
22/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,752.0000	1,756.0000	0.228	0	0	0
22/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	23,526.0000	22,983.0000	(2.308)	0	0	0
22/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	15,066.0000	15,226.0000	1.062	0	0	0
22/03/2006	R203	2006/11/02			Bond Future	7.3980	7.4060	0.108	0.0000	0.0000	0
22/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	18,975.0000	18,603.0000	(1.960)	0	0	0
22/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	43,140.0000	43,467.0000	0.758	0	0	0
22/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	12,004.0000	11,716.0000	(2.399)	0	0	0
22/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	30,416.0000	30,658.0000	0.796	0	0	0
22/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	39,446.0000	38,933.0000	(1.301)	0	0	0
22/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	58,389.0000	58,797.0000	0.699	0	0	0
22/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	75,839.0000	76,317.0000	0.630	0	0	0
22/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	3,873.0000	3,737.0000	(3.511)	0	0	0
22/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	12,871.0000	12,972.0000	0.785	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
22/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	52,577.0000	52,018.0000	(1.063)	0	0	0
22/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	20,356.0000	20,520.0000	0.806	0	0	0
22/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	7,081.0000	6,875.0000	(2.909)	0	0	0
22/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	67,109.0000	66,521.0000	(0.876)	0	0	0
22/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	28,148.0000	27,699.0000	(1.595)	0	0	0
22/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,659.0000	7,713.0000	0.705	0	0	0
22/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	98,518.0000	97,906.0000	(0.621)	0	0	0
22/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,087.0000	1,089.0000	0.184	0	0	0
22/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,231.0000	2,240.0000	0.403	0	0	0
22/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	82,567.0000	81,962.0000	(0.733)	0	0	0
22/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,274.0000	4,299.0000	0.585	0	0	0
22/03/2006	R203	2007/02/01			Bond Future	7.4120	7.4180	0.081	0.0000	0.0000	0
22/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	17,586.0000	17,661.0000	0.426	0	0	0
22/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	42,683.0000	42,305.0000	(0.886)	0	0	0
22/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	47,671.0000	47,885.0000	0.449	0	0	0
22/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	23,140.0000	22,849.0000	(1.258)	0	0	0
22/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	54,836.0000	54,427.0000	(0.746)	0	0	0
22/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	35,451.0000	35,613.0000	0.457	0	0	0
22/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	15,991.0000	15,753.0000	(1.488)	0	0	0
22/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	11,675.0000	11,719.0000	0.377	0	0	0
22/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,530.0000	4,540.0000	0.221	0	0	0
22/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,433.0000	7,455.0000	0.296	0	0	0
22/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,471.0000	1,470.0000	(0.068)	0	0	0
22/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	112,857.0000	112,404.0000	(0.401)	0	0	0
22/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,641.0000	2,643.0000	0.076	0	0	0
22/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	97,554.0000	97,104.0000	(0.461)	0	0	0
22/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	82,588.0000	82,145.0000	(0.536)	0	0	0
22/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	68,243.0000	67,813.0000	(0.630)	0	0	0
22/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,540.0000	10,354.0000	(1.765)	0	0	0
22/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	62,047.0000	62,313.0000	0.429	0	0	0
22/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6,602.0000	6,465.0000	(2.075)	0	0	0
22/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	78,406.0000	78,722.0000	0.403	0	0	0
22/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	32,057.0000	31,719.0000	(1.054)	0	0	0
22/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	25,447.0000	25,561.0000	0.448	0	0	0

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22/03/2006	R204	2006/05/04			Bond Future	7.3650	7.3750	0.136	0.0000	0.0000	80
22/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	52,029.0000	51,167.0000	(1.657)	0	0	0
22/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	414.0000	392.0000	(5.314)	0	0	0
22/03/2006	R204	2006/08/03			Bond Future	7.3680	7.3770	0.122	0.0000	0.0000	0
22/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,101.0000	4,125.0000	0.585	0	0	0
22/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	54,839.0000	54,116.0000	(1.318)	0	0	0
22/03/2006	R204	2006/11/02			Bond Future	7.3720	7.3800	0.109	0.0000	0.0000	0
22/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,693.0000	2,702.0000	0.334	0	0	0
22/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	106,519.0000	105,866.0000	(0.613)	0	0	0
22/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,376.0000	1,377.0000	0.073	0	0	0
22/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	661.0000	660.0000	(0.151)	0	0	0
22/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	123,336.0000	122,680.0000	(0.532)	0	0	0
22/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	89,851.0000	89,206.0000	(0.718)	0	0	0
22/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,963.0000	4,988.0000	0.504	0	0	0
22/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	79,849.0000	80,337.0000	0.611	0	0	0
22/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,621.0000	8,676.0000	0.638	0	0	0
22/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5,112.0000	4,946.0000	(3.247)	0	0	0
22/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	8,945.0000	8,703.0000	(2.705)	0	0	0
22/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	61,553.0000	61,965.0000	0.669	0	0	0
22/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	44,491.0000	43,936.0000	(1.247)	0	0	0
22/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	73,669.0000	73,040.0000	(0.854)	0	0	0
22/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	58,394.0000	57,794.0000	(1.028)	0	0	0
22/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,145.0000	14,245.0000	0.707	0	0	0
22/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	32,439.0000	32,679.0000	0.740	0	0	0
22/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	45,659.0000	45,986.0000	0.716	0	0	0
22/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	32,386.0000	31,895.0000	(1.516)	0	0	0
22/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	22,387.0000	21,973.0000	(1.849)	0	0	0
22/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	14,608.0000	14,280.0000	(2.245)	0	0	0
22/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	21,977.0000	22,140.0000	0.742	0	0	0
22/03/2006	R204	2007/02/01			Bond Future	7.3830	7.3890	0.081	0.0000	0.0000	0
22/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	7,669.0000	7,514.0000	(2.021)	0	0	0
22/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	82,231.0000	82,559.0000	0.399	0	0	0
22/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	12,102.0000	11,894.0000	(1.719)	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
22/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	64,861.0000	65,137.0000	0.426	0	0	0
22/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	18,167.0000	17,903.0000	(1.453)	0	0	0
22/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	35,764.0000	35,396.0000	(1.029)	0	0	0
22/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	36,840.0000	37,005.0000	0.448	0	0	0
22/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,381.0000	26,497.0000	0.440	0	0	0
22/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	26,037.0000	25,719.0000	(1.221)	0	0	0
22/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	49,678.0000	49,898.0000	0.443	0	0	0
22/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	47,258.0000	46,849.0000	(0.865)	0	0	0
22/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,739.0000	2,741.0000	0.073	0	0	0
22/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	121,825.0000	121,340.0000	(0.398)	0	0	0
22/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,531.0000	1,530.0000	(0.065)	0	0	0
22/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,688.0000	4,697.0000	0.192	0	0	0
22/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	89,864.0000	89,389.0000	(0.529)	0	0	0
22/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	105,695.0000	105,213.0000	(0.456)	0	0	0
22/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	74,626.0000	74,164.0000	(0.619)	0	0	0
22/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,200.0000	18,274.0000	0.407	0	0	0
22/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,684.0000	7,706.0000	0.286	0	0	0
22/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	60,311.0000	59,871.0000	(0.730)	0	0	0
22/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,071.0000	12,115.0000	0.365	0	0	0
22/03/2006	R207	2006/05/04			Bond Future	7.3350	7.3460	0.150	0.0000	0.0000	0
22/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	354.0000	337.0000	(4.802)	0	0	0
22/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	54,808.0000	53,855.0000	(1.739)	0	0	0
22/03/2006	R207	2006/08/03			Bond Future	7.3380	7.3480	0.136	0.0000	0.0000	0
22/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	57,476.0000	56,668.0000	(1.406)	0	0	0
22/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,839.0000	3,871.0000	0.834	0	0	0
22/03/2006	R207	2006/11/02			Bond Future	7.3400	7.3490	0.123	0.0000	0.0000	0
22/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	12,543.0000	12,152.0000	(3.117)	0	0	0
22/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	20,067.0000	20,424.0000	1.779	0	0	0
22/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	10,131.0000	10,338.0000	2.043	0	0	0
22/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,698.0000	5,462.0000	(4.142)	0	0	0
22/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	23,321.0000	22,780.0000	(2.320)	0	0	0
22/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	34,527.0000	35,040.0000	1.486	0	0	0
22/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	90,613.0000	89,867.0000	(0.823)	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
22/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	126,062.0000	125,313.0000	(0.594)	0	0	0
22/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,566.0000	1,602.0000	2.299	0	0	0
22/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	37,685.0000	37,034.0000	(1.727)	0	0	0
22/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	54,486.0000	53,774.0000	(1.307)	0	0	0
22/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,130.0000	2,015.0000	(5.399)	0	0	0
22/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	52,874.0000	53,508.0000	1.199	0	0	0
22/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
22/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,352.0000	4,450.0000	2.252	0	0	0
22/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	466.0000	477.0000	2.361	0	0	0
22/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	23.0000	23.0000	-	0	0	0
22/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	72,437.0000	71,699.0000	(1.019)	0	0	0
22/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	108,546.0000	107,798.0000	(0.689)	0	0	0
22/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	114.0000	116.0000	1.754	0	0	0
22/03/2006	R207	2007/02/01			Bond Future	7.3480	7.3560	0.109	0.0000	0.0000	0
22/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,682.0000	11,762.0000	0.685	0	0	0
22/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	38,098.0000	37,621.0000	(1.252)	0	0	0
22/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	63,368.0000	62,791.0000	(0.911)	0	0	0
22/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	49,977.0000	49,444.0000	(1.066)	0	0	0
22/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	25,714.0000	25,894.0000	0.700	0	0	0
22/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	77,958.0000	77,350.0000	(0.780)	0	0	0
22/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	17,672.0000	17,797.0000	0.707	0	0	0
22/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,417.0000	7,465.0000	0.647	0	0	0
22/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	48,832.0000	49,150.0000	0.651	0	0	0
22/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,473.0000	1,479.0000	0.407	0	0	0
22/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	19,683.0000	19,344.0000	(1.722)	0	0	0
22/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,517.0000	4,543.0000	0.576	0	0	0
22/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	64,035.0000	64,425.0000	0.609	0	0	0
22/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	93,406.0000	92,776.0000	(0.674)	0	0	0
22/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	125,595.0000	124,944.0000	(0.518)	0	0	0
22/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	109,381.0000	108,737.0000	(0.589)	0	0	0
22/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,636.0000	2,649.0000	0.493	0	0	0
22/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	13,238.0000	12,972.0000	(2.009)	0	0	0
22/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8,476.0000	8,277.0000	(2.348)	0	0	0
22/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	81,532.0000	81,990.0000	0.562	0	0	0
22/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	27,962.0000	27,551.0000	(1.470)	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
22/03/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	36,057.0000	36,303.0000	0.682	0	0	0
Grand Total:										2,118