

Derivatives High/Low Report

High/Low for 27/03/2006

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
27/03/2006	GOVI	2006/05/04			jGovi	241.5900	241.9590	0.153	0.0000	0.0000	699
27/03/2006	GOVI	2006/05/04	230.00	Call	jGovi	115,904.0000	119,592.0000	3.182	0	0	0
27/03/2006	GOVI	2006/05/04	230.00	Put	jGovi	4.0000	2.0000	(50.000)	0	0	0
27/03/2006	GOVI	2006/08/03			jGovi	245.9320	246.3100	0.154	0.0000	0.0000	0
27/03/2006	GOVI	2006/08/03	230.00	Call	jGovi	159,415.0000	163,171.0000	2.356	0	0	0
27/03/2006	GOVI	2006/08/03	230.00	Put	jGovi	95.0000	71.0000	(25.263)	0	0	0
27/03/2006	GOVI	2006/11/02			jGovi	250.3320	250.7190	0.155	0.0000	0.0000	0
27/03/2006	GOVI	2006/11/02	230.00	Put	jGovi	99.0000	79.0000	(20.202)	0	0	0
27/03/2006	GOVI	2006/11/02	230.00	Call	jGovi	203,419.0000	207,269.0000	1.893	0	0	0
27/03/2006	GOVI	2007/02/01			jGovi	254.7230	255.1040	0.150	0.0000	0.0000	0
27/03/2006	GOVI	2007/02/01	230.00	Call	jGovi	247,290.0000	251,090.0000	1.537	0	0	0
27/03/2006	GOVI	2007/02/01	230.00	Put	jGovi	60.0000	50.0000	(16.667)	0	0	0
27/03/2006	J153	2010/08/31			jSwap	7.2540	7.2150	(0.538)	0.0000	0.0000	0
27/03/2006	J157	2015/09/15			jSwap	7.4480	7.4180	(0.403)	0.0000	0.0000	0
27/03/2006	J186	2026/12/21			jSwap	7.1250	7.1080	(0.239)	0.0000	0.0000	0
27/03/2006	J194	2008/02/28			jSwap	7.0780	7.0390	(0.551)	0.0000	0.0000	0
27/03/2006	J201	2014/12/22			jSwap	7.4030	7.3750	(0.378)	0.0000	0.0000	0

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27/03/2006	J203	2017/09/15			jSwap	7.4260	7.3970	(0.391)	0.0000	0.0000	0
27/03/2006	J204	2018/12/21			jSwap	7.3950	7.3670	(0.379)	0.0000	0.0000	0
27/03/2006	J207	2020/01/15			jSwap	7.3690	7.3420	(0.366)	0.0000	0.0000	0
27/03/2006	JBAR	2005/03/16			jBar	7.0920	7.0920	-	0.0000	0.0000	0
27/03/2006	JFRA	2006/05/04			jFra	7.1380	7.0270	(1.555)	0.0000	0.0000	0
27/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	271.0000	371.0000	36.900	0	0	0
27/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	609.0000	437.0000	(28.243)	0	0	0
27/03/2006	JFRA	2006/08/03			jFra	6.9600	7.0030	0.618	0.0000	0.0000	0
27/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	878.0000	815.0000	(7.175)	0	0	0
27/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	780.0000	822.0000	5.385	0	0	0
27/03/2006	JFRA	2006/11/02			jFra	7.0200	6.9980	(0.313)	0.0000	0.0000	0
27/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,108.0000	1,127.0000	1.715	0	0	0
27/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,157.0000	1,122.0000	(3.025)	0	0	0
27/03/2006	JFRA	2007/02/01			jFra	7.0470	7.0580	0.156	0.0000	0.0000	500
27/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,975.0000	1,952.0000	(1.165)	0	0	0
27/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	865.0000	869.0000	0.462	0	0	0
27/03/2006	JFRA	2007/05/03			jFra	7.1750	7.1670	(0.111)	0.0000	0.0000	0
27/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,986.0000	1,992.0000	0.302	0	0	0
27/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,190.0000	1,176.0000	(1.176)	0	0	0
27/03/2006	JFRA	2007/08/02			jFra	7.2960	7.2520	(0.603)	0.0000	0.0000	0
27/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,483.0000	1,429.0000	(3.641)	0	0	0
27/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,982.0000	2,037.0000	2.775	0	0	0
27/03/2006	JFRA	2007/11/01			jFra	7.3910	7.3880	(0.041)	0.0000	0.0000	0
27/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,110.0000	2,109.0000	(0.047)	0	0	0

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27/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,823.0000	1,814.0000	(0.494)	0	0	0
27/03/2006	JFRA	2008/02/07			jFra	7.4790	7.4330	(0.615)	0.0000	0.0000	0
27/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,336.0000	27,337.0000	0.004	0	0	0
27/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,307.0000	27,190.0000	(0.428)	0	0	0
27/03/2006	JN02	2006/05/04			jNote	7.1810	7.1550	(0.362)	0.0000	0.0000	0
27/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	7,311.0000	7,290.0000	(0.287)	0	0	0
27/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	6,103.0000	5,658.0000	(7.291)	0	0	0
27/03/2006	JN02	2006/08/03			jNote	7.2380	7.2190	(0.263)	0.0000	0.0000	0
27/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,109.0000	12,153.0000	0.363	0	0	0
27/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,884.0000	11,575.0000	(2.600)	0	0	0
27/03/2006	JN02	2006/11/02			jNote	7.3230	7.2860	(0.505)	0.0000	0.0000	0
27/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,267.0000	15,816.0000	(2.772)	0	0	0
27/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	14,912.0000	15,149.0000	1.589	0	0	0
27/03/2006	JN05	2006/05/04			jNote	7.5050	7.4510	(0.720)	0.0000	0.0000	0
27/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	2,653.0000	3,078.0000	16.020	0	0	0
27/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	13,246.0000	11,437.0000	(13.657)	0	0	0
27/03/2006	JN05	2006/08/03			jNote	7.5390	7.4890	(0.663)	0.0000	0.0000	0
27/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,873.0000	7,493.0000	9.021	0	0	0
27/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,868.0000	17,422.0000	(7.664)	0	0	0
27/03/2006	JN05	2006/11/02			jNote	7.5850	7.5300	(0.725)	0.0000	0.0000	0
27/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,521.0000	10,279.0000	7.961	0	0	0
27/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,404.0000	21,896.0000	(6.443)	0	0	0
27/03/2006	JN10	2006/05/04			jNote	7.6170	7.5730	(0.578)	0.0000	0.0000	0
27/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	433.0000	563.0000	30.023	0	0	0
27/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	26,060.0000	23,166.0000	(11.105)	0	0	0
27/03/2006	JN10	2006/08/03			jNote	7.6330	7.5920	(0.537)	0.0000	0.0000	0
27/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,976.0000	3,445.0000	15.759	0	0	0

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27/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	29,689.0000	27,345.0000	(7.895)	0	0	0
27/03/2006	JN10	2006/11/02			jNote	7.6540	7.6120	(0.549)	0.0000	0.0000	0
27/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	33,358.0000	31,125.0000	(6.694)	0	0	0
27/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,229.0000	5,865.0000	12.163	0	0	0
27/03/2006	JROD	2006/03/31			jRod	6.5520	6.7020	2.289	0.0000	0.0000	0
27/03/2006	JROD	2006/04/28			jRod	6.6120	6.7550	2.163	0.0000	0.0000	0
27/03/2006	JROD	2006/05/31			jRod	6.7540	6.8870	1.969	0.0000	0.0000	0
27/03/2006	JROD	2006/06/30			jRod	6.8320	6.9040	1.054	0.0000	0.0000	0
27/03/2006	JROD	2006/07/31			jRod	6.9060	6.9810	1.086	0.0000	0.0000	0
27/03/2006	JROD	2006/08/31			jRod	6.9670	7.0400	1.048	0.0000	0.0000	0
27/03/2006	R153	2006/05/04			Bond Future	7.2540	7.2130	(0.565)	0.0000	0.0000	13
27/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	866.0000	1,061.0000	22.517	0	0	0
27/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,637.0000	3,667.0000	(20.919)	0	0	10
27/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	4,472.0000	5,191.0000	16.078	0	0	0
27/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	11,370.0000	9,877.0000	(13.131)	0	0	0
27/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	11.0000	5.0000	(54.545)	0	0	20
27/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	40,112.0000	41,793.0000	4.191	0	0	0
27/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	304.0000	181.0000	(40.461)	0	0	0
27/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	78,680.0000	80,368.0000	2.145	0	0	0
27/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	69,189.0000	70,877.0000	2.440	0	0	0
27/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	49,902.0000	51,589.0000	3.381	0	0	0
27/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	21,008.0000	19,334.0000	(7.968)	0	0	0
27/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	52.0000	66.0000	26.923	0	0	0
27/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	59.0000	30.0000	(49.153)	0	0	0
27/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	30,255.0000	31,914.0000	5.483	0	0	0
27/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	59,597.0000	61,284.0000	2.831	0	0	0

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27/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
27/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	20,489.0000	22,053.0000	7.633	0	0	0
27/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	11,430.0000	12,701.0000	11.120	0	0	0
27/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,366.0000	949.0000	(30.527)	0	0	0
27/03/2006	R153	2006/08/03			Bond Future	7.2470	7.2500	0.041	7.2500	7.2500	24
27/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,152.0000	4,033.0000	(2.866)	0	0	0
27/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,737.0000	8,579.0000	(1.808)	0	0	0
27/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,620.0000	8,579.0000	(0.476)	0	0	0
27/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	13,803.0000	13,801.0000	(0.014)	0	0	0
27/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,062.0000	47,918.0000	(0.300)	0	0	0
27/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,025.0000	987.0000	(3.707)	0	0	0
27/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	39,226.0000	39,072.0000	(0.393)	0	0	0
27/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	580.0000	553.0000	(4.655)	0	0	0
27/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,999.0000	56,863.0000	(0.239)	0	0	0
27/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,961.0000	65,831.0000	(0.197)	0	0	0
27/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	22,354.0000	22,181.0000	(0.774)	0	0	0
27/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	198.0000	185.0000	(6.566)	0	0	0
27/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	330.0000	311.0000	(5.758)	0	0	0
27/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	30,576.0000	30,411.0000	(0.540)	0	0	0
27/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,750.0000	1,702.0000	(2.743)	0	0	0
27/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,000.0000	2,943.0000	(1.900)	0	0	0
27/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	14,936.0000	14,762.0000	(1.165)	0	0	0
27/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,151.0000	5,094.0000	(1.107)	0	0	100
27/03/2006	R153	2006/11/02			Bond Future	7.2510	7.2030	(0.662)	0.0000	0.0000	0
27/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,287.0000	10,361.0000	(8.204)	0	0	0
27/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,250.0000	12,083.0000	7.404	0	0	0
27/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,661.0000	14,501.0000	(7.407)	0	0	0
27/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,430.0000	7,028.0000	9.300	0	0	0
27/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,942.0000	2,626.0000	(10.741)	0	0	100
27/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	38,803.0000	40,246.0000	3.719	0	0	0
27/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	46,766.0000	48,285.0000	3.248	0	0	0
27/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,146.0000	1,907.0000	(11.137)	0	0	0
27/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,204.0000	1,383.0000	14.867	0	0	0

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27/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	63,068.0000	64,686.0000	2.565	0	0	0
27/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,182.0000	1,042.0000	(11.844)	0	0	0
27/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	71,288.0000	72,938.0000	2.315	0	0	0
27/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	893.0000	784.0000	(12.206)	0	0	0
27/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,138.0000	3,504.0000	11.663	0	0	0
27/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,586.0000	1,403.0000	(11.538)	0	0	0
27/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	54,881.0000	56,456.0000	2.870	0	0	0
27/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,023.0000	7,304.0000	(8.962)	0	0	0
27/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	23,791.0000	25,000.0000	5.082	0	0	0
27/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,705.0000	5,155.0000	(9.641)	0	0	0
27/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	31,095.0000	32,436.0000	4.313	0	0	0
27/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,078.0000	3,661.0000	(10.226)	0	0	0
27/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	29,096.0000	27,516.0000	(5.430)	0	0	0
27/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	17,093.0000	18,131.0000	6.073	0	0	0
27/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	21,654.0000	20,262.0000	(6.428)	0	0	0
27/03/2006	R153	2007/02/01			Bond Future	7.2700	7.2200	(0.688)	0.0000	0.0000	0
27/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,503.0000	13,591.0000	(6.288)	0	0	0
27/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,818.0000	14,620.0000	5.804	0	0	0
27/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,202.0000	9,835.0000	6.879	0	0	0
27/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,494.0000	17,413.0000	(5.845)	0	0	0
27/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,756.0000	2,537.0000	(7.946)	0	0	0
27/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,927.0000	3,219.0000	9.976	0	0	0
27/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	68,146.0000	69,641.0000	2.194	0	0	0
27/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,272.0000	3,015.0000	(7.855)	0	0	0
27/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	60,666.0000	62,122.0000	2.400	0	0	0
27/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,467.0000	10,706.0000	(6.636)	0	0	0
27/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,309.0000	20,262.0000	4.936	0	0	0
27/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	23,538.0000	22,282.0000	(5.336)	0	0	0
27/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,561.0000	6,018.0000	8.218	0	0	0
27/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	29,671.0000	28,249.0000	(4.793)	0	0	0
27/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,415.0000	26,497.0000	4.257	0	0	0
27/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,124.0000	8,492.0000	(6.927)	0	0	0
27/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,964.0000	33,153.0000	3.720	0	0	0
27/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,301.0000	6,777.0000	(7.177)	0	0	0
27/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,925.0000	3,621.0000	(7.745)	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
27/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	53,248.0000	54,658.0000	2.648	0	0	0
27/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,787.0000	4,424.0000	(7.583)	0	0	0
27/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,893.0000	5,458.0000	(7.382)	0	0	0
27/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	38,852.0000	40,130.0000	3.289	0	0	0
27/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	45,965.0000	47,316.0000	2.939	0	0	0
27/03/2006	R157	2006/05/04			Bond Future	7.4360	7.4050	(0.417)	0.0000	0.0000	7
27/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	3,215.0000	3,620.0000	12.597	0	0	0
27/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	104,380.0000	106,977.0000	2.488	0	0	0
27/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	115
27/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	62.0000	33.0000	(46.774)	0	0	0
27/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	18,897.0000	16,704.0000	(11.605)	0	0	0
27/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	27,809.0000	29,877.0000	7.436	0	0	0
27/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	141,324.0000	143,922.0000	1.838	0	0	0
27/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	380.0000	235.0000	(38.158)	0	0	0
27/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,862.0000	1,332.0000	(28.464)	0	0	0
27/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
27/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	6,954.0000	5,622.0000	(19.154)	0	0	0
27/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	123,034.0000	125,631.0000	2.111	0	0	0
27/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	12,296.0000	13,561.0000	10.288	0	0	50
27/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	46,525.0000	48,977.0000	5.270	0	0	0
27/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	66,005.0000	68,573.0000	3.891	0	0	0
27/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	85,361.0000	87,953.0000	3.037	0	0	0
27/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	37,478.0000	34,922.0000	(6.820)	0	0	0
27/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	347.0000	388.0000	11.816	0	0	0
27/03/2006	R157	2006/08/03			Bond Future	7.4400	7.4080	(0.430)	0.0000	0.0000	4
27/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	26,039.0000	24,215.0000	(7.005)	0	0	0
27/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	33,873.0000	35,572.0000	5.016	0	0	0
27/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	10,395.0000	11,189.0000	7.638	0	0	0
27/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	184.0000	147.0000	(20.109)	0	0	0
27/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,514.0000	2,165.0000	(13.882)	0	0	0
27/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	66,652.0000	68,921.0000	3.404	0	0	0
27/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	20,562.0000	21,827.0000	6.152	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
27/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	15,670.0000	14,317.0000	(8.634)	0	0	0
27/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,845.0000	7,926.0000	(10.390)	0	0	100
27/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	138,122.0000	140,704.0000	1.869	0	0	0
27/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	40,700.0000	38,467.0000	(5.486)	0	0	0
27/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	4,112.0000	4,498.0000	9.387	0	0	0
27/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	84,431.0000	86,847.0000	2.862	0	0	0
27/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,303.0000	1,101.0000	(15.503)	0	0	0
27/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,771.0000	4,190.0000	(12.178)	0	0	0
27/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	49,545.0000	51,582.0000	4.111	0	0	0
27/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	120,370.0000	122,924.0000	2.122	0	0	0
27/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	349.0000	284.0000	(18.625)	0	0	0
27/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	102,427.0000	104,930.0000	2.444	0	0	0
27/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	674.0000	559.0000	(17.062)	0	0	0
27/03/2006	R157	2006/11/02			Bond Future	7.4490	7.4160	(0.443)	0.0000	0.0000	0
27/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,268.0000	3,873.0000	(9.255)	0	0	117
27/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	60,676.0000	58,338.0000	(3.853)	0	0	0
27/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	15,359.0000	16,279.0000	5.990	0	0	0
27/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	84,765.0000	87,005.0000	2.643	0	0	0
27/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,900.0000	1,701.0000	(10.474)	0	0	0
27/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	135,376.0000	137,872.0000	1.844	0	0	0
27/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,247.0000	1,109.0000	(11.067)	0	0	0
27/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	31,345.0000	29,630.0000	(5.471)	0	0	0
27/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	152,164.0000	154,702.0000	1.668	0	0	0
27/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	25,692.0000	26,968.0000	4.967	0	0	0
27/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	823.0000	727.0000	(11.665)	0	0	0
27/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	118,489.0000	120,924.0000	2.055	0	0	0
27/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	440.0000	384.0000	(12.727)	0	0	0
27/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	168,673.0000	171,250.0000	1.528	0	0	0
27/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	21,634.0000	20,276.0000	(6.277)	0	0	0
27/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,426.0000	3,723.0000	8.669	0	0	0
27/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,838.0000	2,558.0000	(9.866)	0	0	0
27/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,455.0000	5,902.0000	(8.567)	0	0	0
27/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	7,953.0000	8,527.0000	7.217	0	0	0
27/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	44,371.0000	42,311.0000	(4.643)	0	0	0
27/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	38,333.0000	39,933.0000	4.174	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
27/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,613.0000	13,579.0000	(7.076)	0	0	0
27/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	52,759.0000	54,629.0000	3.544	0	0	0
27/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	101,552.0000	103,906.0000	2.318	0	0	0
27/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	68,387.0000	70,468.0000	3.043	0	0	0
27/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,752.0000	8,987.0000	(7.845)	0	0	0
27/03/2006	R157	2007/02/01			Bond Future	7.4680	7.4340	(0.455)	0.0000	0.0000	0
27/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	37,942.0000	36,283.0000	(4.372)	0	0	0
27/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	49,723.0000	47,784.0000	(3.900)	0	0	0
27/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	20,883.0000	21,867.0000	4.712	0	0	0
27/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	12,753.0000	13,457.0000	5.520	0	0	0
27/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	28,776.0000	27,393.0000	(4.806)	0	0	0
27/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	31,257.0000	32,516.0000	4.028	0	0	0
27/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	43,259.0000	44,770.0000	3.493	0	0	0
27/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,288.0000	4,922.0000	(6.921)	0	0	0
27/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	133,563.0000	135,913.0000	1.759	0	0	0
27/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	117,634.0000	119,911.0000	1.936	0	0	0
27/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	4,066.0000	3,775.0000	(7.157)	0	0	0
27/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,154.0000	2,920.0000	(7.419)	0	0	0
27/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,082.0000	1,916.0000	(7.973)	0	0	0
27/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	149,487.0000	151,896.0000	1.612	0	0	0
27/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,931.0000	6,471.0000	(6.637)	0	0	0
27/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	164,945.0000	167,421.0000	1.501	0	0	0
27/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,148.0000	8,568.0000	(6.340)	0	0	0
27/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	101,807.0000	103,989.0000	2.143	0	0	0
27/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	56,643.0000	58,374.0000	3.056	0	0	0
27/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,167.0000	15,255.0000	(5.641)	0	0	0
27/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,602.0000	20,471.0000	(5.236)	0	0	0
27/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	12,139.0000	11,411.0000	(5.997)	0	0	0
27/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	86,227.0000	88,290.0000	2.393	0	0	0
27/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	71,088.0000	73,001.0000	2.691	0	0	0
27/03/2006	R186	2006/05/04			Bond Future	7.1610	7.1410	(0.279)	0.0000	0.0000	35
27/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	106,583.0000	109,253.0000	2.505	0	0	0
27/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	83.0000	48.0000	(42.169)	0	0	0
27/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	21,355.0000	22,601.0000	5.835	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
27/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	93,862.0000	91,156.0000	(2.883)	0	0	0
27/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
27/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	9,418.0000	7,959.0000	(15.492)	0	0	0
27/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
27/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	476.0000	317.0000	(33.403)	0	0	0
27/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	163,997.0000	166,702.0000	1.649	0	0	0
27/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	76,614.0000	79,159.0000	3.322	0	0	0
27/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	135,779.0000	138,480.0000	1.989	0	0	0
27/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	2,367.0000	1,795.0000	(24.166)	0	0	0
27/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	47,001.0000	49,133.0000	4.536	0	0	0
27/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	27,563.0000	25,176.0000	(8.660)	0	0	0
27/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	191,221.0000	193,925.0000	1.414	0	0	0
27/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	5,559.0000	5,877.0000	5.720	0	0	0
27/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	217,485.0000	220,189.0000	1.243	0	0	0
27/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	555.0000	561.0000	1.081	0	0	0
27/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	57,802.0000	55,103.0000	(4.669)	0	0	0
27/03/2006	R186	2006/08/03			Bond Future	7.1580	7.1380	(0.279)	0.0000	0.0000	0
27/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,323.0000	2,960.0000	(10.924)	0	0	0
27/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	109,518.0000	111,841.0000	2.121	0	0	0
27/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	11,778.0000	10,834.0000	(8.015)	0	0	0
27/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	48.0000	38.0000	(20.833)	0	0	0
27/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	162.0000	132.0000	(18.519)	0	0	0
27/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	492.0000	415.0000	(15.650)	0	0	0
27/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	82,295.0000	84,386.0000	2.541	0	0	0
27/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	13.0000	10.0000	(23.077)	0	0	0
27/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,273.0000	5,677.0000	(9.501)	0	0	0
27/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	241,791.0000	244,474.0000	1.110	0	0	0
27/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	216,605.0000	219,282.0000	1.236	0	0	0
27/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	56,504.0000	58,246.0000	3.083	0	0	0
27/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	163,846.0000	166,455.0000	1.592	0	0	0
27/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	190,591.0000	193,248.0000	1.394	0	0	0
27/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	21,608.0000	20,198.0000	(6.525)	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
27/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	136,638.0000	139,146.0000	1.836	0	0	0
27/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	33,864.0000	35,140.0000	3.768	0	0	0
27/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,348.0000	1,170.0000	(13.205)	0	0	0
27/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	37,879.0000	35,950.0000	(5.093)	0	0	0
27/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	16,437.0000	17,194.0000	4.605	0	0	0
27/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	62,445.0000	60,082.0000	(3.784)	0	0	0
27/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	6,024.0000	6,348.0000	5.378	0	0	0
27/03/2006	R186	2006/11/02			Bond Future	7.1560	7.1350	(0.293)	0.0000	0.0000	0
27/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	45,760.0000	43,914.0000	(4.034)	0	0	0
27/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	24,743.0000	25,698.0000	3.860	0	0	0
27/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	96,155.0000	93,601.0000	(2.656)	0	0	0
27/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	4,400.0000	4,647.0000	5.614	0	0	0
27/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	13,064.0000	12,276.0000	(6.032)	0	0	0
27/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,661.0000	8,089.0000	(6.604)	0	0	0
27/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	88,825.0000	90,838.0000	2.266	0	0	0
27/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	64,594.0000	66,319.0000	2.671	0	0	0
27/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	19,919.0000	18,843.0000	(5.402)	0	0	0
27/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	30,323.0000	28,887.0000	(4.736)	0	0	0
27/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	42,756.0000	44,121.0000	3.193	0	0	0
27/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	12,045.0000	12,602.0000	4.624	0	0	0
27/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	139,436.0000	141,871.0000	1.746	0	0	0
27/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	67,773.0000	65,529.0000	(3.311)	0	0	0
27/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	114,400.0000	116,629.0000	1.948	0	0	0
27/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	165,054.0000	167,636.0000	1.564	0	0	0
27/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,780.0000	4,414.0000	(7.657)	0	0	0
27/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	216,050.0000	218,786.0000	1.266	0	0	0
27/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,237.0000	1,114.0000	(9.943)	0	0	0
27/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	581.0000	515.0000	(11.360)	0	0	0
27/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	190,717.0000	193,395.0000	1.404	0	0	0
27/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,499.0000	2,279.0000	(8.804)	0	0	0
27/03/2006	R186	2007/02/01			Bond Future	7.1580	7.1360	(0.307)	0.0000	0.0000	0
27/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	20,933.0000	19,996.0000	(4.476)	0	0	0
27/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	120,320.0000	122,490.0000	1.804	0	0	0
27/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	95,893.0000	97,868.0000	2.060	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
27/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,579.0000	14,837.0000	(4.763)	0	0	0
27/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	50,883.0000	52,315.0000	2.814	0	0	0
27/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	72,468.0000	74,198.0000	2.387	0	0	0
27/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	38,806.0000	37,326.0000	(3.814)	0	0	0
27/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	28,380.0000	27,199.0000	(4.161)	0	0	0
27/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	143,510.0000	145,883.0000	1.654	0	0	0
27/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	191,751.0000	194,410.0000	1.387	0	0	0
27/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	167,462.0000	169,998.0000	1.514	0	0	0
27/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	100,129.0000	97,634.0000	(2.492)	0	0	0
27/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,202.0000	2,039.0000	(7.402)	0	0	0
27/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	216,030.0000	218,778.0000	1.272	0	0	0
27/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,772.0000	3,519.0000	(6.707)	0	0	0
27/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,253.0000	5,877.0000	(6.013)	0	0	0
27/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,033.0000	9,495.0000	(5.362)	0	0	0
27/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	8,832.0000	9,249.0000	4.721	0	0	0
27/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	53,330.0000	51,504.0000	(3.424)	0	0	0
27/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	32,208.0000	33,293.0000	3.369	0	0	0
27/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	18,318.0000	19,048.0000	3.985	0	0	0
27/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	73,881.0000	71,698.0000	(2.955)	0	0	0
27/03/2006	R194	2006/05/04			Bond Future	7.0560	7.0150	(0.581)	0.0000	0.0000	101
27/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	664.0000	463.0000	(30.271)	0	0	0
27/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,010.0000	4,518.0000	12.668	0	0	0
27/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,156.0000	16,861.0000	4.364	0	0	0
27/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	155.0000	93.0000	(40.000)	0	0	0
27/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,792.0000	8,439.0000	8.303	0	0	0
27/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
27/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	32.0000	16.0000	(50.000)	0	0	0
27/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,937.0000	12,630.0000	5.805	0	0	0
27/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,900.0000	33,609.0000	2.155	0	0	0
27/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,746.0000	29,455.0000	2.466	0	0	0
27/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,260.0000	1,511.0000	19.921	0	0	0
27/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,228.0000	1,770.0000	(20.557)	0	0	0
27/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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27/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
27/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,054.0000	13,345.0000	(5.045)	0	0	0
27/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,570.0000	25,279.0000	2.886	0	0	0
27/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	9,670.0000	8,961.0000	(7.332)	0	0	0
27/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,442.0000	4,775.0000	(12.257)	0	0	0
27/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,372.0000	21,080.0000	3.475	0	0	0
27/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	136.0000	177.0000	30.147	0	0	0
27/03/2006	R194	2006/08/03			Bond Future	7.0060	6.9570	(0.699)	0.0000	0.0000	0
27/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,088.0000	4,550.0000	(10.574)	0	0	0
27/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,238.0000	1,436.0000	15.994	0	0	0
27/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,892.0000	1,624.0000	(14.165)	0	0	0
27/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,118.0000	942.0000	(15.742)	0	0	0
27/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,494.0000	9,053.0000	6.581	0	0	0
27/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,033.0000	3,378.0000	11.375	0	0	0
27/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,123.0000	2,732.0000	(12.520)	0	0	0
27/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,544.0000	6,011.0000	8.424	0	0	0
27/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	665.0000	551.0000	(17.143)	0	0	0
27/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,746.0000	12,368.0000	5.295	0	0	0
27/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,181.0000	15,842.0000	4.354	0	0	0
27/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	412.0000	338.0000	(17.961)	0	0	0
27/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,623.0000	19,320.0000	3.743	0	0	0
27/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	185.0000	146.0000	(21.081)	0	0	0
27/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	75.0000	58.0000	(22.667)	0	0	0
27/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,165.0000	22,883.0000	3.239	0	0	0
27/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	28.0000	20.0000	(28.571)	0	0	0
27/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
27/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,350.0000	30,083.0000	2.497	0	0	0
27/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,752.0000	26,480.0000	2.827	0	0	0
27/03/2006	R194	2006/11/02			Bond Future	6.9660	6.9060	(0.861)	0.0000	0.0000	0
27/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2,136.0000	2,411.0000	12.875	0	0	0
27/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	4,882.0000	4,395.0000	(9.975)	0	0	0
27/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6,031.0000	6,507.0000	7.893	0	0	0

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27/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,841.0000	4,226.0000	10.023	0	0	0
27/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,436.0000	2,150.0000	(11.741)	0	0	0
27/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,410.0000	3,033.0000	(11.056)	0	0	0
27/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,701.0000	17,379.0000	4.060	0	0	0
27/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	338.0000	285.0000	(15.680)	0	0	0
27/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	853.0000	1,008.0000	18.171	0	0	0
27/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,325.0000	8,616.0000	(7.603)	0	0	0
27/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	184.0000	236.0000	28.261	0	0	0
27/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	12,381.0000	11,627.0000	(6.090)	0	0	0
27/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,789.0000	6,183.0000	(8.926)	0	0	0
27/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	8,515.0000	9,060.0000	6.400	0	0	0
27/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	20.0000	29.0000	45.000	0	0	0
27/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,194.0000	11,790.0000	5.324	0	0	0
27/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,770.0000	1,553.0000	(12.260)	0	0	0
27/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	588.0000	504.0000	(14.286)	0	0	0
27/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,548.0000	20,256.0000	3.622	0	0	0
27/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	976.0000	849.0000	(13.012)	0	0	0
27/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,313.0000	1,147.0000	(12.643)	0	0	0
27/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,980.0000	14,615.0000	4.542	0	0	0
27/03/2006	R194	2007/02/01			Bond Future	6.9490	6.8800	(0.993)	0.0000	0.0000	0
27/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,528.0000	2,288.0000	(9.494)	0	0	0
27/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,181.0000	8,653.0000	5.769	0	0	0
27/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,321.0000	10,831.0000	4.941	0	0	0
27/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,201.0000	5,695.0000	(8.160)	0	0	0
27/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	7,957.0000	7,368.0000	(7.402)	0	0	0
27/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,560.0000	1,765.0000	13.141	0	0	0
27/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,070.0000	2,782.0000	(9.381)	0	0	0
27/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,119.0000	1,918.0000	(9.486)	0	0	0
27/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,818.0000	4,394.0000	(8.800)	0	0	0
27/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	632.0000	557.0000	(11.867)	0	0	0
27/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,164.0000	6,587.0000	6.862	0	0	0
27/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,806.0000	1,635.0000	(9.468)	0	0	0
27/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	718.0000	841.0000	17.131	0	0	0
27/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,765.0000	3,053.0000	10.416	0	0	0
27/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,939.0000	19,575.0000	3.358	0	0	0

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27/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	12,549.0000	13,089.0000	4.303	0	0	0
27/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	918.0000	817.0000	(11.002)	0	0	0
27/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,303.0000	1,169.0000	(10.284)	0	0	0
27/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	14,576.0000	15,154.0000	3.965	0	0	0
27/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,713.0000	17,323.0000	3.650	0	0	0
27/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,071.0000	9,413.0000	(6.534)	0	0	0
27/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,362.0000	4,724.0000	8.299	0	0	0
27/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	225.0000	279.0000	24.000	0	0	0
27/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,837.0000	3,488.0000	(9.096)	0	0	0
27/03/2006	R201	2006/05/04			Bond Future	7.4170	7.3860	(0.418)	0.0000	0.0000	66
27/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	10,079.0000	11,171.0000	10.834	0	0	0
27/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,603.0000	3,640.0000	(20.921)	0	0	0
27/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	22,899.0000	24,604.0000	7.446	0	0	0
27/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	1,142.0000	793.0000	(30.560)	0	0	0
27/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	113,070.0000	115,125.0000	1.817	0	0	0
27/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	68,746.0000	70,797.0000	2.983	0	0	0
27/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	83,803.0000	85,857.0000	2.451	0	0	0
27/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	39.0000	20.0000	(48.718)	0	0	0
27/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	98,578.0000	100,632.0000	2.084	0	0	0
27/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	226.0000	135.0000	(40.265)	0	0	0
27/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	53,421.0000	55,457.0000	3.811	0	0	0
27/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	37,949.0000	39,913.0000	5.175	0	0	0
27/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
27/03/2006	R201	2006/08/03			Bond Future	7.4220	7.3910	(0.418)	0.0000	0.0000	0
27/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	320.0000	260.0000	(18.750)	0	0	0
27/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	82,043.0000	83,991.0000	2.374	0	0	0
27/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	108.0000	85.0000	(21.296)	0	0	0
27/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	110,458.0000	112,458.0000	1.811	0	0	0
27/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,578.0000	1,349.0000	(14.512)	0	0	0
27/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	33.0000	25.0000	(24.242)	0	0	0
27/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	96,318.0000	98,303.0000	2.061	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
27/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,641.0000	5,004.0000	(11.292)	0	0	0
27/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	843.0000	708.0000	(16.014)	0	0	0
27/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	26,599.0000	27,971.0000	5.158	0	0	0
27/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	53,495.0000	55,273.0000	3.324	0	0	0
27/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,984.0000	2,596.0000	(13.003)	0	0	0
27/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	39,568.0000	41,188.0000	4.094	0	0	0
27/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	67,804.0000	69,677.0000	2.762	0	0	0
27/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	10,538.0000	9,550.0000	(9.376)	0	0	0
27/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	15,569.0000	16,589.0000	6.551	0	0	0
27/03/2006	R201	2006/11/02			Bond Future	7.4300	7.3960	(0.458)	0.0000	0.0000	0
27/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	10,626.0000	11,389.0000	7.181	0	0	0
27/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	22,075.0000	20,687.0000	(6.288)	0	0	0
27/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	14,712.0000	13,651.0000	(7.212)	0	0	0
27/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	94,387.0000	96,441.0000	2.176	0	0	0
27/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,930.0000	5,374.0000	9.006	0	0	0
27/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	107,923.0000	110,022.0000	1.945	0	0	0
27/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	9,635.0000	8,856.0000	(8.085)	0	0	0
27/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	41,647.0000	43,236.0000	3.815	0	0	0
27/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	32,537.0000	30,829.0000	(5.249)	0	0	0
27/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	19,123.0000	20,213.0000	5.700	0	0	0
27/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	29,612.0000	30,985.0000	4.637	0	0	0
27/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,725.0000	1,921.0000	11.362	0	0	0
27/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	359.0000	308.0000	(14.206)	0	0	0
27/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,388.0000	5,827.0000	(8.782)	0	0	0
27/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	45,795.0000	43,840.0000	(4.269)	0	0	0
27/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,260.0000	3,859.0000	(9.413)	0	0	0
27/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	54,518.0000	56,267.0000	3.208	0	0	0
27/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,499.0000	1,328.0000	(11.408)	0	0	0
27/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	756.0000	659.0000	(12.831)	0	0	0
27/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,801.0000	2,518.0000	(10.104)	0	0	0
27/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	67,783.0000	69,652.0000	2.757	0	0	0
27/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	80,938.0000	82,917.0000	2.445	0	0	0
27/03/2006	R201	2007/02/01			Bond Future	7.4440	7.4100	(0.457)	0.0000	0.0000	0
27/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	55,673.0000	57,265.0000	2.860	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
27/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	32,141.0000	33,412.0000	3.954	0	0	0
27/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	44,034.0000	45,472.0000	3.266	0	0	0
27/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	18,459.0000	17,408.0000	(5.694)	0	0	0
27/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	13,498.0000	12,671.0000	(6.127)	0	0	0
27/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,462.0000	9,803.0000	(6.299)	0	0	0
27/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,441.0000	6,936.0000	(6.787)	0	0	0
27/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	80,369.0000	82,186.0000	2.261	0	0	0
27/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	21,902.0000	22,948.0000	4.776	0	0	0
27/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,666.0000	5,267.0000	(7.042)	0	0	0
27/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,298.0000	1,175.0000	(9.476)	0	0	0
27/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	47,041.0000	45,227.0000	(3.856)	0	0	0
27/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	68,297.0000	69,996.0000	2.488	0	0	0
27/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	105,605.0000	107,579.0000	1.869	0	0	0
27/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	92,864.0000	94,772.0000	2.055	0	0	0
27/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,596.0000	3,316.0000	(7.786)	0	0	0
27/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7,259.0000	7,777.0000	7.136	0	0	0
27/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,201.0000	2,011.0000	(8.632)	0	0	0
27/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	35,058.0000	33,479.0000	(4.504)	0	0	0
27/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,189.0000	3,472.0000	8.874	0	0	0
27/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	25,487.0000	24,175.0000	(5.148)	0	0	0
27/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	13,451.0000	14,236.0000	5.836	0	0	0
27/03/2006	R203	2006/05/04			Bond Future	7.4340	7.4040	(0.404)	0.0000	0.0000	0
27/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
27/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	19,403.0000	17,415.0000	(10.246)	0	0	0
27/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	1,166.0000	1,232.0000	5.660	0	0	0
27/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	4,760.0000	5,142.0000	8.025	0	0	0
27/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	26,904.0000	28,682.0000	6.609	0	0	0
27/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	61,909.0000	64,250.0000	3.781	0	0	0
27/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	97,383.0000	99,753.0000	2.434	0	0	0
27/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	79,836.0000	82,203.0000	2.965	0	0	0
27/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	62.0000	33.0000	(46.774)	0	0	0
27/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	43,893.0000	46,096.0000	5.019	0	0	0
27/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	36,136.0000	33,832.0000	(6.376)	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
27/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,366.0000	1,774.0000	(25.021)	0	0	0
27/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	114,516.0000	116,886.0000	2.070	0	0	0
27/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	473.0000	306.0000	(35.307)	0	0	0
27/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	13,199.0000	14,252.0000	7.978	0	0	0
27/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	8,011.0000	6,695.0000	(16.427)	0	0	0
27/03/2006	R203	2006/08/03			Bond Future	7.4380	7.4060	(0.430)	0.0000	0.0000	0
27/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,382.0000	15,075.0000	(7.978)	0	0	0
27/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	6,487.0000	6,931.0000	6.844	0	0	0
27/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	41,235.0000	39,190.0000	(4.959)	0	0	0
27/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	21,183.0000	22,365.0000	5.580	0	0	0
27/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	27,128.0000	25,416.0000	(6.311)	0	0	0
27/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	12,393.0000	13,171.0000	6.278	0	0	0
27/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	46,914.0000	48,861.0000	4.150	0	0	0
27/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,429.0000	3,886.0000	(12.260)	0	0	0
27/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,950.0000	1,661.0000	(14.821)	0	0	0
27/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	32,851.0000	34,446.0000	4.855	0	0	0
27/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	762.0000	628.0000	(17.585)	0	0	0
27/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,981.0000	8,087.0000	(9.954)	0	0	0
27/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	95,995.0000	98,429.0000	2.536	0	0	0
27/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	62,610.0000	64,810.0000	3.514	0	0	0
27/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	112,731.0000	115,201.0000	2.191	0	0	0
27/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	80.0000	61.0000	(23.750)	0	0	0
27/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	264.0000	209.0000	(20.833)	0	0	0
27/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	79,167.0000	81,522.0000	2.975	0	0	0
27/03/2006	R203	2006/11/02			Bond Future	7.4450	7.4120	(0.443)	0.0000	0.0000	0
27/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	49,623.0000	51,460.0000	3.702	0	0	0
27/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,860.0000	12,879.0000	(7.078)	0	0	0
27/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,304.0000	7,615.0000	(8.297)	0	0	0
27/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	45,457.0000	43,548.0000	(4.200)	0	0	0
27/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	36,835.0000	38,380.0000	4.194	0	0	0
27/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	10,720.0000	11,337.0000	5.756	0	0	0
27/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	78,885.0000	76,581.0000	(2.921)	0	0	0
27/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	6,202.0000	6,590.0000	6.256	0	0	0
27/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	61,110.0000	58,971.0000	(3.500)	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
27/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	25,954.0000	27,177.0000	4.712	0	0	0
27/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	63,899.0000	65,976.0000	3.250	0	0	0
27/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	3,319.0000	3,541.0000	6.689	0	0	0
27/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	21,761.0000	20,459.0000	(5.983)	0	0	0
27/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,664.0000	4,215.0000	(9.627)	0	0	0
27/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	17,238.0000	18,141.0000	5.238	0	0	0
27/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	32,279.0000	30,656.0000	(5.028)	0	0	0
27/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	79,184.0000	81,439.0000	2.848	0	0	0
27/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	95,030.0000	97,405.0000	2.499	0	0	0
27/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,448.0000	2,177.0000	(11.070)	0	0	0
27/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,199.0000	1,047.0000	(12.677)	0	0	0
27/03/2006	R203	2007/02/01			Bond Future	7.4590	7.4260	(0.442)	0.0000	0.0000	0
27/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	21,421.0000	22,359.0000	4.379	0	0	0
27/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	37,270.0000	35,726.0000	(4.143)	0	0	0
27/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	29,967.0000	31,165.0000	3.998	0	0	0
27/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,894.0000	25,610.0000	(4.774)	0	0	0
27/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,980.0000	7,415.0000	(7.080)	0	0	0
27/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	65,253.0000	67,170.0000	2.938	0	0	0
27/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,471.0000	11,692.0000	(6.246)	0	0	0
27/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	52,094.0000	53,797.0000	3.269	0	0	0
27/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	79,408.0000	81,501.0000	2.636	0	0	0
27/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,862.0000	2,607.0000	(8.910)	0	0	0
27/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,888.0000	4,498.0000	(7.979)	0	0	0
27/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,601.0000	1,442.0000	(9.931)	0	0	0
27/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	109,450.0000	111,773.0000	2.122	0	0	0
27/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,685.0000	17,662.0000	(5.475)	0	0	0
27/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	94,238.0000	96,465.0000	2.363	0	0	0
27/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	49,859.0000	48,075.0000	(3.578)	0	0	0
27/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	40,245.0000	41,704.0000	3.625	0	0	0
27/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5,893.0000	6,218.0000	5.515	0	0	0
27/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	14,642.0000	15,340.0000	4.767	0	0	0
27/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	64,578.0000	62,587.0000	(3.083)	0	0	0
27/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	9,534.0000	10,025.0000	5.150	0	0	0
27/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	81,234.0000	79,077.0000	(2.655)	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
27/03/2006	R204	2006/05/04			Bond Future	7.4100	7.3800	(0.405)	0.0000	0.0000	80
27/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	445.0000	285.0000	(35.955)	0	0	0
27/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	48,286.0000	50,641.0000	4.877	0	0	0
27/03/2006	R204	2006/08/03			Bond Future	7.4140	7.3830	(0.418)	0.0000	0.0000	0
27/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,518.0000	3,975.0000	(12.019)	0	0	0
27/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	51,448.0000	53,469.0000	3.928	0	0	0
27/03/2006	R204	2006/11/02			Bond Future	7.4190	7.3870	(0.431)	0.0000	0.0000	0
27/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	119,562.0000	122,078.0000	2.104	0	0	0
27/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	41,678.0000	43,277.0000	3.837	0	0	0
27/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	64,354.0000	62,181.0000	(3.377)	0	0	0
27/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	7,908.0000	8,346.0000	5.539	0	0	0
27/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	48,032.0000	46,097.0000	(4.029)	0	0	0
27/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	4,431.0000	4,693.0000	5.913	0	0	0
27/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	726.0000	630.0000	(13.223)	0	0	0
27/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	34,344.0000	32,698.0000	(4.793)	0	0	0
27/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,170.0000	14,158.0000	(6.671)	0	0	0
27/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	55,237.0000	57,125.0000	3.418	0	0	0
27/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	83,006.0000	80,656.0000	(2.831)	0	0	0
27/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	70,252.0000	72,380.0000	3.029	0	0	0
27/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	20,455.0000	21,420.0000	4.718	0	0	0
27/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	102,811.0000	105,246.0000	2.368	0	0	0
27/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	13,142.0000	13,819.0000	5.151	0	0	0
27/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,302.0000	8,579.0000	(7.773)	0	0	0
27/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,506.0000	1,330.0000	(11.687)	0	0	0
27/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,385.0000	4,901.0000	(8.988)	0	0	0
27/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	23,420.0000	22,091.0000	(5.675)	0	0	0
27/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	86,256.0000	88,565.0000	2.677	0	0	0
27/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	29,991.0000	31,274.0000	4.278	0	0	0
27/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,936.0000	2,634.0000	(10.286)	0	0	0
27/03/2006	R204	2007/02/01			Bond Future	7.4300	7.3970	(0.444)	0.0000	0.0000	0
27/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	57,347.0000	59,193.0000	3.219	0	0	0
27/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	10,972.0000	11,526.0000	5.049	0	0	0
27/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	44,609.0000	46,199.0000	3.564	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
27/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	33,478.0000	34,793.0000	3.928	0	0	0
27/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,889.0000	12,081.0000	(6.269)	0	0	0
27/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,333.0000	18,269.0000	(5.504)	0	0	0
27/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	27,878.0000	26,539.0000	(4.803)	0	0	0
27/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	71,405.0000	73,474.0000	2.898	0	0	0
27/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,966.0000	2,702.0000	(8.901)	0	0	0
27/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	86,448.0000	88,699.0000	2.604	0	0	0
27/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	85,207.0000	82,925.0000	(2.678)	0	0	0
27/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,665.0000	1,500.0000	(9.910)	0	0	0
27/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	118,176.0000	120,666.0000	2.107	0	0	0
27/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	102,139.0000	104,529.0000	2.340	0	0	0
27/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,055.0000	4,652.0000	(7.972)	0	0	0
27/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,246.0000	7,661.0000	(7.094)	0	0	0
27/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	6,863.0000	7,234.0000	5.406	0	0	0
27/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	67,514.0000	65,414.0000	(3.110)	0	0	0
27/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	24,143.0000	25,182.0000	4.304	0	0	0
27/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	16,667.0000	17,447.0000	4.680	0	0	0
27/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	38,728.0000	37,113.0000	(4.170)	0	0	0
27/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	51,961.0000	50,087.0000	(3.607)	0	0	0
27/03/2006	R207	2006/05/04			Bond Future	7.3810	7.3520	(0.393)	0.0000	0.0000	0
27/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	50,932.0000	53,252.0000	4.555	0	0	0
27/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	381.0000	243.0000	(36.220)	0	0	0
27/03/2006	R207	2006/08/03			Bond Future	7.3850	7.3550	(0.406)	0.0000	0.0000	0
27/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,241.0000	3,735.0000	(11.931)	0	0	0
27/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	53,936.0000	55,944.0000	3.723	0	0	0
27/03/2006	R207	2006/11/02			Bond Future	7.3880	7.3570	(0.420)	0.0000	0.0000	0
27/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	20,722.0000	22,195.0000	7.108	0	0	0
27/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	4,681.0000	5,170.0000	10.446	0	0	0
27/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	22,265.0000	20,634.0000	(7.325)	0	0	0
27/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	37,492.0000	35,412.0000	(5.548)	0	0	0
27/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,514.0000	10,417.0000	(9.528)	0	0	0
27/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	10,758.0000	11,697.0000	8.728	0	0	0
27/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	68,559.0000	71,024.0000	3.595	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
27/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	122,081.0000	124,649.0000	2.104	0	0	0
27/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	50,809.0000	53,097.0000	4.503	0	0	0
27/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,871.0000	1,589.0000	(15.072)	0	0	0
27/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	56,389.0000	54,023.0000	(4.196)	0	0	0
27/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,663.0000	1,865.0000	12.147	0	0	0
27/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
27/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	34,423.0000	36,377.0000	5.676	0	0	0
27/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	571.0000	467.0000	(18.214)	0	0	0
27/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	29.0000	22.0000	(24.138)	0	0	0
27/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,073.0000	4,458.0000	(12.123)	0	0	0
27/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	104,571.0000	107,132.0000	2.449	0	0	0
27/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	86,660.0000	89,198.0000	2.929	0	0	0
27/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	143.0000	112.0000	(21.678)	0	0	0
27/03/2006	R207	2007/02/01			Bond Future	7.3960	7.3640	(0.433)	0.0000	0.0000	0
27/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	47,175.0000	48,776.0000	3.394	0	0	0
27/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	18,063.0000	18,865.0000	4.440	0	0	0
27/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	74,582.0000	76,646.0000	2.767	0	0	0
27/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	60,248.0000	62,097.0000	3.069	0	0	0
27/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,495.0000	11,725.0000	(6.162)	0	0	0
27/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,803.0000	17,785.0000	(5.414)	0	0	0
27/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,879.0000	4,497.0000	(7.829)	0	0	0
27/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	37,961.0000	36,401.0000	(4.109)	0	0	0
27/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	89,836.0000	92,073.0000	2.490	0	0	0
27/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,605.0000	1,449.0000	(9.720)	0	0	0
27/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	25,932.0000	26,992.0000	4.088	0	0	0
27/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	66,737.0000	64,692.0000	(3.064)	0	0	0
27/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	121,794.0000	124,258.0000	2.023	0	0	0
27/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,860.0000	2,610.0000	(8.741)	0	0	0
27/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	51,145.0000	49,328.0000	(3.553)	0	0	0
27/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	105,672.0000	108,041.0000	2.242	0	0	0
27/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,973.0000	7,417.0000	(6.974)	0	0	0
27/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	12,007.0000	12,582.0000	4.789	0	0	0
27/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	7,589.0000	7,978.0000	5.126	0	0	0
27/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	84,578.0000	82,347.0000	(2.638)	0	0	0
27/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	35,666.0000	36,998.0000	3.735	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
27/03/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	27,215.0000	25,928.0000	(4.729)	0	0	0
Grand Total:										2,141