



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 28/03/2006

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
28/03/2006	GOVI 2006/05/04			jGovi	241.9590	241.5790	(0.157)	0.0000	0.0000	699
28/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	119,592.0000	115,792.0000	(3.177)	0	0	0
28/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	2.0000	2.0000	-	0	0	0
28/03/2006	GOVI 2006/08/03			jGovi	246.3100	245.9220	(0.158)	0.0000	0.0000	0
28/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	163,171.0000	159,303.0000	(2.371)	0	0	0
28/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	71.0000	83.0000	16.901	0	0	0
28/03/2006	GOVI 2006/11/02			jGovi	250.7190	250.3300	(0.155)	0.0000	0.0000	0
28/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	207,269.0000	203,391.0000	(1.871)	0	0	0
28/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	79.0000	91.0000	15.190	0	0	0
28/03/2006	GOVI 2007/02/01			jGovi	255.1040	254.7190	(0.151)	0.0000	0.0000	0
28/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	50.0000	56.0000	12.000	0	0	0
28/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	251,090.0000	247,246.0000	(1.531)	0	0	0
28/03/2006	J153 2010/08/31			jSwap	7.2150	7.2350	0.277	0.0000	0.0000	0
28/03/2006	J157 2015/09/15			jSwap	7.4180	7.4550	0.499	0.0000	0.0000	0
28/03/2006	J186 2026/12/21			jSwap	7.1080	7.1480	0.563	0.0000	0.0000	0
28/03/2006	J194 2008/02/28			jSwap	7.0390	7.0600	0.298	0.0000	0.0000	0
28/03/2006	J201 2014/12/22			jSwap	7.3750	7.4040	0.393	0.0000	0.0000	0

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28/03/2006	J203	2017/09/15			jSwap	7.3970	7.4320	0.473	0.0000	0.0000	0
28/03/2006	J204	2018/12/21			jSwap	7.3670	7.4010	0.462	0.0000	0.0000	0
28/03/2006	J207	2020/01/15			jSwap	7.3420	7.3770	0.477	0.0000	0.0000	0
28/03/2006	JBAR	2005/03/16			jBar	7.0920	7.0920	-	0.0000	0.0000	0
28/03/2006	JFRA	2006/05/04			jFra	7.0270	7.0440	0.242	0.0000	0.0000	0
28/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	437.0000	454.0000	3.890	0	0	0
28/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	371.0000	346.0000	(6.739)	0	0	0
28/03/2006	JFRA	2006/08/03			jFra	7.0030	7.0210	0.257	0.0000	0.0000	0
28/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	822.0000	841.0000	2.311	0	0	0
28/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	815.0000	790.0000	(3.067)	0	0	0
28/03/2006	JFRA	2006/11/02			jFra	6.9980	7.0150	0.243	0.0000	0.0000	0
28/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,127.0000	1,103.0000	(2.130)	0	0	0
28/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,122.0000	1,140.0000	1.604	0	0	0
28/03/2006	JFRA	2007/02/01			jFra	7.0580	7.0870	0.411	0.0000	0.0000	500
28/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,952.0000	1,905.0000	(2.408)	0	0	0
28/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	869.0000	893.0000	2.762	0	0	0
28/03/2006	JFRA	2007/05/03			jFra	7.1670	7.1790	0.167	0.0000	0.0000	0
28/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,992.0000	1,973.0000	(0.954)	0	0	0
28/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,176.0000	1,186.0000	0.850	0	0	0
28/03/2006	JFRA	2007/08/02			jFra	7.2520	7.2800	0.386	0.0000	0.0000	0
28/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,429.0000	1,458.0000	2.029	0	0	0
28/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,037.0000	1,997.0000	(1.964)	0	0	0
28/03/2006	JFRA	2007/11/01			jFra	7.3880	7.4040	0.217	0.0000	0.0000	0
28/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,109.0000	2,085.0000	(1.138)	0	0	0

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28/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,814.0000	1,833.0000	1.047	0	0	0
28/03/2006	JFRA	2008/02/07			jFra	7.4330	7.4610	0.377	0.0000	0.0000	0
28/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,337.0000	27,281.0000	(0.205)	0	0	0
28/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,190.0000	27,203.0000	0.048	0	0	0
28/03/2006	JN02	2006/05/04			jNote	7.1550	7.1800	0.349	0.0000	0.0000	0
28/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	7,290.0000	6,999.0000	(3.992)	0	0	0
28/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	5,658.0000	5,749.0000	1.608	0	0	0
28/03/2006	JN02	2006/08/03			jNote	7.2190	7.2410	0.305	0.0000	0.0000	0
28/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,153.0000	11,898.0000	(2.098)	0	0	0
28/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,575.0000	11,729.0000	1.330	0	0	0
28/03/2006	JN02	2006/11/02			jNote	7.2860	7.3100	0.329	0.0000	0.0000	0
28/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	15,816.0000	16,005.0000	1.195	0	0	0
28/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,149.0000	14,891.0000	(1.703)	0	0	0
28/03/2006	JN05	2006/05/04			jNote	7.4510	7.4770	0.349	0.0000	0.0000	0
28/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	11,437.0000	12,128.0000	6.042	0	0	0
28/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	3,078.0000	2,692.0000	(12.541)	0	0	0
28/03/2006	JN05	2006/08/03			jNote	7.4890	7.5180	0.387	0.0000	0.0000	0
28/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	17,422.0000	18,139.0000	4.115	0	0	0
28/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	7,493.0000	7,011.0000	(6.433)	0	0	0
28/03/2006	JN05	2006/11/02			jNote	7.5300	7.5620	0.425	0.0000	0.0000	0
28/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	10,279.0000	9,741.0000	(5.234)	0	0	0
28/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	21,896.0000	22,678.0000	3.571	0	0	0
28/03/2006	JN10	2006/05/04			jNote	7.5730	7.6160	0.568	0.0000	0.0000	0
28/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	563.0000	342.0000	(39.254)	0	0	0
28/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	23,166.0000	25,914.0000	11.862	0	0	0
28/03/2006	JN10	2006/08/03			jNote	7.5920	7.6360	0.580	0.0000	0.0000	0
28/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,445.0000	2,817.0000	(18.229)	0	0	0

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28/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	27,345.0000	29,747.0000	8.784	0	0	0
28/03/2006	JN10	2006/11/02			jNote	7.6120	7.6570	0.591	0.0000	0.0000	0
28/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,865.0000	5,071.0000	(13.538)	0	0	0
28/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	31,125.0000	33,423.0000	7.383	0	0	0
28/03/2006	JROD	2006/03/31			jRod	6.7020	6.7020	-	0.0000	0.0000	0
28/03/2006	JROD	2006/04/28			jRod	6.7550	6.7520	(0.044)	0.0000	0.0000	0
28/03/2006	JROD	2006/05/31			jRod	6.8870	6.8830	(0.058)	0.0000	0.0000	0
28/03/2006	JROD	2006/06/30			jRod	6.9040	6.9010	(0.043)	0.0000	0.0000	0
28/03/2006	JROD	2006/07/31			jRod	6.9810	6.9790	(0.029)	0.0000	0.0000	0
28/03/2006	JROD	2006/08/31			jRod	7.0400	7.0380	(0.028)	0.0000	0.0000	0
28/03/2006	R153	2006/05/04			Bond Future	7.2130	7.2340	0.291	7.2300	7.2300	227
28/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	5,191.0000	4,665.0000	(10.133)	0	0	0
28/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	3,667.0000	4,006.0000	9.245	0	0	10
28/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	5.0000	5.0000	-	0	0	20
28/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	41,793.0000	40,929.0000	(2.067)	0	0	0
28/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	22,053.0000	21,208.0000	(3.832)	0	0	0
28/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	30.0000	33.0000	10.000	0	0	0
28/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	181.0000	201.0000	11.050	0	0	0
28/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	12,701.0000	11,939.0000	(6.000)	0	0	0
28/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	51,589.0000	50,724.0000	(1.677)	0	0	0
28/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	31,914.0000	31,052.0000	(2.701)	0	0	0
28/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	19,334.0000	20,179.0000	4.371	0	0	0
28/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	1,061.0000	871.0000	(17.908)	0	0	0
28/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	66.0000	46.0000	(30.303)	0	0	0
28/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	9,877.0000	10,553.0000	6.844	0	0	0
28/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	61,284.0000	60,419.0000	(1.411)	0	0	0
28/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	949.0000	1,051.0000	10.748	0	0	0

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28/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	70,877.0000	70,012.0000	(1.220)	0	0	0
28/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	80,368.0000	79,503.0000	(1.076)	0	0	0
28/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R153	2006/08/03			Bond Future	7.2500	7.2250	(0.345)	0.0000	0.0000	24
28/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,579.0000	9,044.0000	5.420	0	0	0
28/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,579.0000	8,072.0000	(5.910)	0	0	0
28/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	22,181.0000	22,927.0000	3.363	0	0	0
28/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	14,762.0000	15,386.0000	4.227	0	0	0
28/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	185.0000	165.0000	(10.811)	0	0	0
28/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,943.0000	2,718.0000	(7.645)	0	0	0
28/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,094.0000	4,746.0000	(6.832)	0	0	100
28/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,033.0000	4,320.0000	7.116	0	0	0
28/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,831.0000	66,784.0000	1.448	0	0	0
28/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,702.0000	1,559.0000	(8.402)	0	0	0
28/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	311.0000	279.0000	(10.289)	0	0	0
28/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	13,801.0000	13,116.0000	(4.963)	0	0	0
28/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,863.0000	57,803.0000	1.653	0	0	0
28/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	30,411.0000	31,241.0000	2.729	0	0	0
28/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	553.0000	499.0000	(9.765)	0	0	0
28/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	47,918.0000	48,837.0000	1.918	0	0	0
28/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	987.0000	898.0000	(9.017)	0	0	0
28/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	39,072.0000	39,955.0000	2.260	0	0	0
28/03/2006	R153	2006/11/02			Bond Future	7.2030	7.2260	0.319	0.0000	0.0000	0
28/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	12,083.0000	11,616.0000	(3.865)	0	0	0
28/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	10,361.0000	10,738.0000	3.639	0	0	0
28/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,626.0000	2,728.0000	3.884	0	0	100
28/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	40,246.0000	39,505.0000	(1.841)	0	0	0
28/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	48,285.0000	47,516.0000	(1.593)	0	0	0
28/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	7,028.0000	6,682.0000	(4.923)	0	0	0
28/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,907.0000	1,980.0000	3.828	0	0	0
28/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	14,501.0000	14,998.0000	3.427	0	0	0
28/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,383.0000	1,270.0000	(8.171)	0	0	0

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28/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	27,516.0000	28,247.0000	2.657	0	0	0
28/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	56,456.0000	55,666.0000	(1.399)	0	0	0
28/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,403.0000	1,456.0000	3.778	0	0	0
28/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	64,686.0000	63,882.0000	(1.243)	0	0	0
28/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,661.0000	3,805.0000	3.933	0	0	0
28/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	72,938.0000	72,123.0000	(1.117)	0	0	0
28/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,042.0000	1,080.0000	3.647	0	0	0
28/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	32,436.0000	31,737.0000	(2.155)	0	0	0
28/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	784.0000	812.0000	3.571	0	0	0
28/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	25,000.0000	24,357.0000	(2.572)	0	0	0
28/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,155.0000	5,355.0000	3.880	0	0	0
28/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,304.0000	7,581.0000	3.792	0	0	0
28/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,504.0000	3,284.0000	(6.279)	0	0	0
28/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	18,131.0000	17,566.0000	(3.116)	0	0	0
28/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	20,262.0000	20,884.0000	3.070	0	0	0
28/03/2006	R153	2007/02/01			Bond Future	7.2200	7.2430	0.319	0.0000	0.0000	0
28/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	14,620.0000	14,193.0000	(2.921)	0	0	0
28/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	13,591.0000	13,953.0000	2.664	0	0	0
28/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,621.0000	3,716.0000	2.624	0	0	0
28/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	33,153.0000	32,549.0000	(1.822)	0	0	0
28/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,777.0000	6,961.0000	2.715	0	0	0
28/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	40,130.0000	39,488.0000	(1.600)	0	0	0
28/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,458.0000	5,605.0000	2.693	0	0	0
28/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	47,316.0000	46,645.0000	(1.418)	0	0	0
28/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,492.0000	8,724.0000	2.732	0	0	0
28/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	26,497.0000	25,940.0000	(2.102)	0	0	0
28/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	20,262.0000	19,764.0000	(2.458)	0	0	0
28/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	54,658.0000	53,964.0000	(1.270)	0	0	0
28/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3,219.0000	3,051.0000	(5.219)	0	0	0
28/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	28,249.0000	28,870.0000	2.198	0	0	0
28/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	6,018.0000	5,763.0000	(4.237)	0	0	0
28/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	22,282.0000	22,815.0000	2.392	0	0	0
28/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	10,706.0000	10,997.0000	2.718	0	0	0
28/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	17,413.0000	17,857.0000	2.550	0	0	0
28/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,835.0000	9,491.0000	(3.498)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,424.0000	4,542.0000	2.667	0	0	0
28/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	62,122.0000	61,410.0000	(1.146)	0	0	0
28/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,015.0000	3,092.0000	2.554	0	0	0
28/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	69,641.0000	68,915.0000	(1.042)	0	0	0
28/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,537.0000	2,599.0000	2.444	0	0	0
28/03/2006	R157	2006/05/04			Bond Future	7.4050	7.4410	0.486	7.4000	7.4000	109
28/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	33.0000	42.0000	27.273	0	0	0
28/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	106,977.0000	103,961.0000	(2.819)	0	0	0
28/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	235.0000	296.0000	25.957	0	0	0
28/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	48,977.0000	46,023.0000	(6.031)	0	0	0
28/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
28/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	68,573.0000	65,567.0000	(4.384)	0	0	0
28/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	87,953.0000	84,938.0000	(3.428)	0	0	0
28/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	34,922.0000	37,798.0000	8.235	0	0	0
28/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	388.0000	248.0000	(36.082)	0	0	0
28/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	29,877.0000	27,171.0000	(9.057)	0	0	0
28/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	125,631.0000	122,616.0000	(2.400)	0	0	0
28/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	143,922.0000	140,906.0000	(2.096)	0	0	0
28/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	13,561.0000	11,590.0000	(14.534)	0	0	50
28/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,332.0000	1,643.0000	23.348	0	0	0
28/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	5,622.0000	6,667.0000	18.588	0	0	0
28/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	115
28/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	3,620.0000	2,772.0000	(23.425)	0	0	0
28/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	16,704.0000	18,872.0000	12.979	0	0	0
28/03/2006	R157	2006/08/03			Bond Future	7.4080	7.4450	0.499	0.0000	0.0000	4
28/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	147.0000	165.0000	12.245	0	0	0
28/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	140,704.0000	137,695.0000	(2.139)	0	0	0
28/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	122,924.0000	119,932.0000	(2.434)	0	0	0
28/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	559.0000	628.0000	12.343	0	0	0
28/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	35,572.0000	33,335.0000	(6.289)	0	0	0
28/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	51,582.0000	49,012.0000	(4.982)	0	0	0
28/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,165.0000	2,415.0000	11.547	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	11,189.0000	10,005.0000	(10.582)	0	0	0
28/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	7,926.0000	8,716.0000	9.967	0	0	100
28/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	284.0000	320.0000	12.676	0	0	0
28/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,190.0000	4,647.0000	10.907	0	0	0
28/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	104,930.0000	101,972.0000	(2.819)	0	0	0
28/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	68,921.0000	66,145.0000	(4.028)	0	0	0
28/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,101.0000	1,233.0000	11.989	0	0	0
28/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	38,467.0000	40,869.0000	6.244	0	0	0
28/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	24,215.0000	26,057.0000	7.607	0	0	0
28/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	4,498.0000	3,872.0000	(13.917)	0	0	0
28/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	86,847.0000	83,953.0000	(3.332)	0	0	0
28/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	21,827.0000	20,065.0000	(8.073)	0	0	0
28/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	14,317.0000	15,582.0000	8.836	0	0	0
28/03/2006	R157	2006/11/02			Bond Future	7.4160	7.4540	0.512	0.0000	0.0000	0
28/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,873.0000	4,187.0000	8.107	0	0	117
28/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	87,005.0000	84,286.0000	(3.125)	0	0	0
28/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	29,630.0000	31,393.0000	5.950	0	0	0
28/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	16,279.0000	15,008.0000	(7.808)	0	0	0
28/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	26,968.0000	25,267.0000	(6.307)	0	0	0
28/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	20,276.0000	21,608.0000	6.569	0	0	0
28/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	727.0000	789.0000	8.528	0	0	0
28/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	171,250.0000	168,252.0000	(1.751)	0	0	0
28/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	54,629.0000	52,273.0000	(4.313)	0	0	0
28/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	13,579.0000	14,544.0000	7.107	0	0	0
28/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	39,933.0000	37,864.0000	(5.181)	0	0	0
28/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	42,311.0000	44,517.0000	5.214	0	0	0
28/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	8,527.0000	7,700.0000	(9.699)	0	0	0
28/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	8,987.0000	9,664.0000	7.533	0	0	0
28/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,723.0000	3,274.0000	(12.060)	0	0	0
28/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	384.0000	419.0000	9.115	0	0	0
28/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	70,468.0000	67,899.0000	(3.646)	0	0	0
28/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	58,338.0000	60,923.0000	4.431	0	0	0
28/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	103,906.0000	101,085.0000	(2.715)	0	0	0
28/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	154,702.0000	151,732.0000	(1.920)	0	0	0
28/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,109.0000	1,203.0000	8.476	0	0	0



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28/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,902.0000	6,367.0000	7.879	0	0	0
28/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	137,872.0000	134,933.0000	(2.132)	0	0	0
28/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	120,924.0000	118,034.0000	(2.390)	0	0	0
28/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,558.0000	2,769.0000	8.249	0	0	0
28/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,701.0000	1,843.0000	8.348	0	0	0
28/03/2006	R157	2007/02/01			Bond Future	7.4340	7.4730	0.525	0.0000	0.0000	0
28/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	21,867.0000	20,545.0000	(6.046)	0	0	0
28/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,411.0000	12,061.0000	5.696	0	0	0
28/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	36,283.0000	37,992.0000	4.710	0	0	0
28/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	88,290.0000	85,758.0000	(2.868)	0	0	0
28/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	73,001.0000	70,622.0000	(3.259)	0	0	0
28/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	44,770.0000	42,827.0000	(4.340)	0	0	0
28/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	58,374.0000	56,188.0000	(3.745)	0	0	0
28/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,255.0000	16,099.0000	5.533	0	0	0
28/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	8,568.0000	9,066.0000	5.812	0	0	0
28/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	20,471.0000	21,558.0000	5.310	0	0	0
28/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	103,989.0000	101,340.0000	(2.547)	0	0	0
28/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	135,913.0000	133,107.0000	(2.065)	0	0	0
28/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	119,911.0000	117,172.0000	(2.284)	0	0	0
28/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	47,784.0000	49,843.0000	4.309	0	0	0
28/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,916.0000	2,035.0000	6.211	0	0	0
28/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	167,421.0000	164,510.0000	(1.739)	0	0	0
28/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,920.0000	3,093.0000	5.925	0	0	0
28/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	151,896.0000	149,039.0000	(1.881)	0	0	0
28/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,471.0000	6,852.0000	5.888	0	0	0
28/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,922.0000	5,214.0000	5.933	0	0	0
28/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,775.0000	3,999.0000	5.934	0	0	0
28/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	27,393.0000	28,770.0000	5.027	0	0	0
28/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	13,457.0000	12,486.0000	(7.216)	0	0	0
28/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	32,516.0000	30,863.0000	(5.084)	0	0	0
28/03/2006	R186	2006/05/04			Bond Future	7.1410	7.1820	0.574	0.0000	0.0000	35
28/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	193,925.0000	188,390.0000	(2.854)	0	0	0
28/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	166,702.0000	161,166.0000	(3.321)	0	0	0
28/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
28/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	138,480.0000	132,945.0000	(3.997)	0	0	0
28/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	220,189.0000	214,654.0000	(2.514)	0	0	0
28/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	7,959.0000	9,792.0000	23.031	0	0	0
28/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	22,601.0000	18,898.0000	(16.384)	0	0	0
28/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	49,133.0000	44,119.0000	(10.205)	0	0	0
28/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	91,156.0000	96,685.0000	6.065	0	0	0
28/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	1,795.0000	2,316.0000	29.025	0	0	0
28/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	55,103.0000	60,408.0000	9.627	0	0	0
28/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	561.0000	331.0000	(40.998)	0	0	0
28/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	317.0000	421.0000	32.808	0	0	0
28/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	11.0000	4.0000	(63.636)	0	0	0
28/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	109,253.0000	103,734.0000	(5.052)	0	0	0
28/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	79,159.0000	73,727.0000	(6.862)	0	0	0
28/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	48.0000	64.0000	33.333	0	0	0
28/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	5,877.0000	4,310.0000	(26.663)	0	0	0
28/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	25,176.0000	29,145.0000	15.765	0	0	0
28/03/2006	R186	2006/08/03			Bond Future	7.1380	7.1790	0.574	0.0000	0.0000	0
28/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	10.0000	12.0000	20.000	0	0	0
28/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	244,474.0000	238,978.0000	(2.248)	0	0	0
28/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	38.0000	46.0000	21.053	0	0	0
28/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	35,950.0000	39,284.0000	9.274	0	0	0
28/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	139,146.0000	133,830.0000	(3.820)	0	0	0
28/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	219,282.0000	213,791.0000	(2.504)	0	0	0
28/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	111,841.0000	106,750.0000	(4.552)	0	0	0
28/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	132.0000	157.0000	18.939	0	0	0
28/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,960.0000	3,368.0000	13.784	0	0	0
28/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	35,140.0000	31,840.0000	(9.391)	0	0	0
28/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	193,248.0000	187,774.0000	(2.833)	0	0	0
28/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	166,455.0000	161,028.0000	(3.260)	0	0	0
28/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,170.0000	1,352.0000	15.556	0	0	0
28/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	415.0000	487.0000	17.349	0	0	0
28/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	17,194.0000	15,030.0000	(12.586)	0	0	0

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28/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	60,082.0000	64,516.0000	7.380	0	0	0
28/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	6,348.0000	5,284.0000	(16.761)	0	0	0
28/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	84,386.0000	79,634.0000	(5.631)	0	0	0
28/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	10,834.0000	12,154.0000	12.184	0	0	0
28/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	58,246.0000	54,068.0000	(7.173)	0	0	0
28/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	20,198.0000	22,397.0000	10.887	0	0	0
28/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,677.0000	6,423.0000	13.141	0	0	0
28/03/2006	R186	2006/11/02			Bond Future	7.1350	7.1770	0.589	0.0000	0.0000	0
28/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	44,121.0000	40,864.0000	(7.382)	0	0	0
28/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	90,838.0000	86,367.0000	(4.922)	0	0	0
28/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	4,647.0000	3,941.0000	(15.193)	0	0	0
28/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	28,887.0000	31,224.0000	8.090	0	0	0
28/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	12,276.0000	13,398.0000	9.140	0	0	0
28/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,089.0000	8,850.0000	9.408	0	0	0
28/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	18,843.0000	20,481.0000	8.693	0	0	0
28/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	25,698.0000	23,305.0000	(9.312)	0	0	0
28/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	93,601.0000	98,488.0000	5.221	0	0	0
28/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	66,319.0000	62,364.0000	(5.964)	0	0	0
28/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	141,871.0000	136,738.0000	(3.618)	0	0	0
28/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	116,629.0000	111,797.0000	(4.143)	0	0	0
28/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	167,636.0000	162,304.0000	(3.181)	0	0	0
28/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	515.0000	585.0000	13.592	0	0	0
28/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,414.0000	4,875.0000	10.444	0	0	0
28/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,114.0000	1,253.0000	12.478	0	0	0
28/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	218,786.0000	213,262.0000	(2.525)	0	0	0
28/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	193,395.0000	187,941.0000	(2.820)	0	0	0
28/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,279.0000	2,541.0000	11.496	0	0	0
28/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	65,529.0000	69,637.0000	6.269	0	0	0
28/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	12,602.0000	11,117.0000	(11.784)	0	0	0
28/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	43,914.0000	47,115.0000	7.289	0	0	0
28/03/2006	R186	2007/02/01			Bond Future	7.1360	7.1790	0.603	0.0000	0.0000	0
28/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	122,490.0000	117,859.0000	(3.781)	0	0	0
28/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	19,996.0000	21,391.0000	6.976	0	0	0
28/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	74,198.0000	70,363.0000	(5.169)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	27,199.0000	29,047.0000	6.794	0	0	0
28/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	14,837.0000	15,889.0000	7.090	0	0	0
28/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	97,868.0000	93,580.0000	(4.381)	0	0	0
28/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	145,883.0000	140,935.0000	(3.392)	0	0	0
28/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	194,410.0000	189,046.0000	(2.759)	0	0	0
28/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	169,998.0000	164,809.0000	(3.052)	0	0	0
28/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	97,634.0000	102,260.0000	4.738	0	0	0
28/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,039.0000	2,237.0000	9.711	0	0	0
28/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	37,326.0000	39,758.0000	6.516	0	0	0
28/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	218,778.0000	213,294.0000	(2.507)	0	0	0
28/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,519.0000	3,838.0000	9.065	0	0	0
28/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	52,315.0000	49,063.0000	(6.216)	0	0	0
28/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,877.0000	6,371.0000	8.406	0	0	0
28/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,495.0000	10,230.0000	7.741	0	0	0
28/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	9,249.0000	8,192.0000	(11.428)	0	0	0
28/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	33,293.0000	30,755.0000	(7.623)	0	0	0
28/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	51,504.0000	54,649.0000	6.106	0	0	0
28/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	71,698.0000	75,610.0000	5.456	0	0	0
28/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	19,048.0000	17,276.0000	(9.303)	0	0	0
28/03/2006	R194	2006/05/04			Bond Future	7.0150	7.0360	0.299	0.0000	0.0000	101
28/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,439.0000	8,087.0000	(4.171)	0	0	0
28/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	93.0000	104.0000	11.828	0	0	0
28/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	177.0000	135.0000	(23.729)	0	0	0
28/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,630.0000	12,269.0000	(2.858)	0	0	0
28/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,511.0000	1,323.0000	(12.442)	0	0	0
28/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	16.0000	18.0000	12.500	0	0	0
28/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,455.0000	29,092.0000	(1.232)	0	0	0
28/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,609.0000	33,246.0000	(1.080)	0	0	0
28/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	1,770.0000	1,946.0000	9.944	0	0	0
28/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,279.0000	24,916.0000	(1.436)	0	0	0
28/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,861.0000	16,498.0000	(2.153)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	21,080.0000	20,717.0000	(1.722)	0	0	0
28/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	4,775.0000	5,096.0000	6.723	0	0	0
28/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
28/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,518.0000	4,209.0000	(6.839)	0	0	0
28/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	463.0000	517.0000	11.663	0	0	0
28/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
28/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	8,961.0000	9,324.0000	4.051	0	0	0
28/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,345.0000	13,709.0000	2.728	0	0	0
28/03/2006	R194	2006/08/03			Bond Future	6.9570	6.9830	0.374	0.0000	0.0000	0
28/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	30,083.0000	29,693.0000	(1.296)	0	0	0
28/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
28/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	20.0000	22.0000	10.000	0	0	0
28/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,053.0000	8,728.0000	(3.590)	0	0	0
28/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	942.0000	1,007.0000	6.900	0	0	0
28/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	58.0000	62.0000	6.897	0	0	0
28/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,378.0000	3,161.0000	(6.424)	0	0	0
28/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	551.0000	590.0000	7.078	0	0	0
28/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,368.0000	12,016.0000	(2.846)	0	0	0
28/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	338.0000	360.0000	6.509	0	0	0
28/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	2,732.0000	2,906.0000	6.369	0	0	0
28/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,436.0000	1,304.0000	(9.192)	0	0	0
28/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	4,550.0000	4,809.0000	5.692	0	0	0
28/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,883.0000	22,497.0000	(1.687)	0	0	0
28/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,320.0000	18,940.0000	(1.967)	0	0	0
28/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	146.0000	157.0000	7.534	0	0	0
28/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,624.0000	1,733.0000	6.712	0	0	0
28/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,011.0000	5,730.0000	(4.675)	0	0	0
28/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,480.0000	26,091.0000	(1.469)	0	0	0
28/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,842.0000	15,474.0000	(2.323)	0	0	0
28/03/2006	R194	2006/11/02			Bond Future	6.9060	6.9350	0.420	0.0000	0.0000	0
28/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	4,226.0000	4,017.0000	(4.946)	0	0	0
28/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,033.0000	3,192.0000	5.242	0	0	0
28/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2,411.0000	2,257.0000	(6.387)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6,507.0000	6,253.0000	(3.903)	0	0	0
28/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	4,395.0000	4,610.0000	4.892	0	0	0
28/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,147.0000	1,208.0000	5.318	0	0	0
28/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,150.0000	2,265.0000	5.349	0	0	0
28/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	20,256.0000	19,905.0000	(1.733)	0	0	0
28/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	8,616.0000	8,953.0000	3.911	0	0	0
28/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	236.0000	205.0000	(13.136)	0	0	0
28/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	11,627.0000	11,990.0000	3.122	0	0	0
28/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	29.0000	24.0000	(17.241)	0	0	0
28/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1,008.0000	918.0000	(8.929)	0	0	0
28/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	285.0000	302.0000	5.965	0	0	0
28/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,183.0000	6,462.0000	4.512	0	0	0
28/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,553.0000	1,637.0000	5.409	0	0	0
28/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	504.0000	532.0000	5.556	0	0	0
28/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,379.0000	17,039.0000	(1.956)	0	0	0
28/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	849.0000	893.0000	5.183	0	0	0
28/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,615.0000	14,291.0000	(2.217)	0	0	0
28/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,790.0000	11,482.0000	(2.612)	0	0	0
28/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,060.0000	8,775.0000	(3.146)	0	0	0
28/03/2006	R194	2007/02/01			Bond Future	6.8800	6.9110	0.451	0.0000	0.0000	0
28/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	5,695.0000	5,909.0000	3.758	0	0	0
28/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3,053.0000	2,907.0000	(4.782)	0	0	0
28/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,765.0000	1,659.0000	(6.006)	0	0	0
28/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	7,368.0000	7,623.0000	3.461	0	0	0
28/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,653.0000	8,422.0000	(2.670)	0	0	0
28/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	841.0000	776.0000	(7.729)	0	0	0
28/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,288.0000	2,378.0000	3.934	0	0	0
28/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,323.0000	17,037.0000	(1.651)	0	0	0
28/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	1,918.0000	1,991.0000	3.806	0	0	0
28/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,394.0000	4,569.0000	3.983	0	0	0
28/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	817.0000	851.0000	4.162	0	0	0
28/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	9,413.0000	9,704.0000	3.091	0	0	0
28/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,831.0000	10,585.0000	(2.271)	0	0	0
28/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,169.0000	1,215.0000	3.935	0	0	0
28/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,635.0000	1,695.0000	3.670	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,089.0000	12,829.0000	(1.986)	0	0	0
28/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,154.0000	14,880.0000	(1.808)	0	0	0
28/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	279.0000	250.0000	(10.394)	0	0	0
28/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,587.0000	6,379.0000	(3.158)	0	0	0
28/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	2,782.0000	2,893.0000	3.990	0	0	0
28/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,575.0000	19,280.0000	(1.507)	0	0	0
28/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,724.0000	4,544.0000	(3.810)	0	0	0
28/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,488.0000	3,627.0000	3.985	0	0	0
28/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	557.0000	582.0000	4.488	0	0	0
28/03/2006	R201	2006/05/04			Bond Future	7.3860	7.4170	0.420	0.0000	0.0000	66
28/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
28/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	20.0000	24.0000	20.000	0	0	0
28/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	55,457.0000	53,406.0000	(3.698)	0	0	0
28/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	115,125.0000	113,070.0000	(1.785)	0	0	0
28/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	100,632.0000	98,578.0000	(2.041)	0	0	0
28/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	70,797.0000	68,743.0000	(2.901)	0	0	0
28/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	24,604.0000	22,714.0000	(7.682)	0	0	0
28/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	85,857.0000	83,803.0000	(2.392)	0	0	0
28/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	3,640.0000	4,270.0000	17.308	0	0	0
28/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	793.0000	958.0000	20.807	0	0	0
28/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	39,913.0000	37,888.0000	(5.074)	0	0	0
28/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	11,171.0000	9,746.0000	(12.756)	0	0	0
28/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	135.0000	165.0000	22.222	0	0	0
28/03/2006	R201	2006/08/03			Bond Future	7.3910	7.4220	0.419	0.0000	0.0000	0
28/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	85.0000	95.0000	11.765	0	0	0
28/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	69,677.0000	67,741.0000	(2.779)	0	0	0
28/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	708.0000	781.0000	10.311	0	0	0
28/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	260.0000	289.0000	11.154	0	0	0
28/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	55,273.0000	53,402.0000	(3.385)	0	0	0
28/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	83,991.0000	82,012.0000	(2.356)	0	0	0
28/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	112,458.0000	110,454.0000	(1.782)	0	0	0

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28/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,349.0000	1,485.0000	10.082	0	0	0
28/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,596.0000	2,851.0000	9.823	0	0	0
28/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	27,971.0000	26,427.0000	(5.520)	0	0	0
28/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,550.0000	10,343.0000	8.304	0	0	0
28/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	25.0000	28.0000	12.000	0	0	0
28/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	98,303.0000	96,305.0000	(2.032)	0	0	0
28/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	16,589.0000	15,375.0000	(7.318)	0	0	0
28/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	41,188.0000	39,436.0000	(4.254)	0	0	0
28/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,004.0000	5,469.0000	9.293	0	0	0
28/03/2006	R201	2006/11/02			Bond Future	7.3960	7.4290	0.446	0.0000	0.0000	0
28/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	5,374.0000	4,844.0000	(9.862)	0	0	0
28/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	20,687.0000	21,901.0000	5.868	0	0	0
28/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	11,389.0000	10,515.0000	(7.674)	0	0	0
28/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	30,829.0000	32,387.0000	5.054	0	0	0
28/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	20,213.0000	19,007.0000	(5.966)	0	0	0
28/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	13,651.0000	14,533.0000	6.461	0	0	0
28/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,921.0000	1,675.0000	(12.806)	0	0	0
28/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	110,022.0000	107,964.0000	(1.871)	0	0	0
28/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,827.0000	6,244.0000	7.156	0	0	0
28/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	43,236.0000	41,565.0000	(3.865)	0	0	0
28/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	8,856.0000	9,469.0000	6.922	0	0	0
28/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	30,985.0000	29,510.0000	(4.760)	0	0	0
28/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	308.0000	337.0000	9.416	0	0	0
28/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	56,267.0000	54,461.0000	(3.210)	0	0	0
28/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,859.0000	4,140.0000	7.282	0	0	0
28/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	43,840.0000	45,682.0000	4.202	0	0	0
28/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,328.0000	1,436.0000	8.133	0	0	0
28/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	69,652.0000	67,751.0000	(2.729)	0	0	0
28/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	82,917.0000	80,937.0000	(2.388)	0	0	0
28/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,518.0000	2,705.0000	7.427	0	0	0
28/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	96,441.0000	94,411.0000	(2.105)	0	0	0
28/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	659.0000	717.0000	8.801	0	0	0
28/03/2006	R201	2007/02/01			Bond Future	7.4100	7.4440	0.459	0.0000	0.0000	0
28/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	24,175.0000	25,370.0000	4.943	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	17,408.0000	18,331.0000	5.302	0	0	0
28/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	14,236.0000	13,334.0000	(6.336)	0	0	0
28/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	22,948.0000	21,774.0000	(5.116)	0	0	0
28/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	33,479.0000	34,965.0000	4.439	0	0	0
28/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7,777.0000	7,166.0000	(7.856)	0	0	0
28/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,803.0000	10,335.0000	5.427	0	0	0
28/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	57,265.0000	55,560.0000	(2.977)	0	0	0
28/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	45,472.0000	43,906.0000	(3.444)	0	0	0
28/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	33,412.0000	32,011.0000	(4.193)	0	0	0
28/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,671.0000	13,368.0000	5.501	0	0	0
28/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	69,996.0000	68,194.0000	(2.574)	0	0	0
28/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,267.0000	5,563.0000	5.620	0	0	0
28/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	82,186.0000	80,290.0000	(2.307)	0	0	0
28/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,175.0000	1,257.0000	6.979	0	0	0
28/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	107,579.0000	105,564.0000	(1.873)	0	0	0
28/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,011.0000	2,143.0000	6.564	0	0	0
28/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	94,772.0000	92,806.0000	(2.074)	0	0	0
28/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,316.0000	3,517.0000	6.062	0	0	0
28/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	45,227.0000	46,979.0000	3.874	0	0	0
28/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,472.0000	3,128.0000	(9.908)	0	0	0
28/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,936.0000	7,328.0000	5.652	0	0	0
28/03/2006	R203	2006/05/04			Bond Future	7.4040	7.4400	0.486	0.0000	0.0000	0
28/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	64,250.0000	61,416.0000	(4.411)	0	0	0
28/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	33.0000	42.0000	27.273	0	0	0
28/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	6,695.0000	7,699.0000	14.996	0	0	0
28/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	14,252.0000	12,414.0000	(12.896)	0	0	0
28/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	17,415.0000	19,297.0000	10.807	0	0	0
28/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	5,142.0000	4,181.0000	(18.689)	0	0	0
28/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	46,096.0000	43,325.0000	(6.011)	0	0	0
28/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	306.0000	378.0000	23.529	0	0	0
28/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	28,682.0000	26,185.0000	(8.706)	0	0	0
28/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	33,832.0000	36,357.0000	7.463	0	0	0
28/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,774.0000	2,120.0000	19.504	0	0	0
28/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	82,203.0000	79,361.0000	(3.457)	0	0	0
28/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	116,886.0000	114,043.0000	(2.432)	0	0	0
28/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	99,753.0000	96,910.0000	(2.850)	0	0	0
28/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	1,232.0000	914.0000	(25.812)	0	0	0
28/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
28/03/2006	R203	2006/08/03			Bond Future	7.4060	7.4430	0.500	0.0000	0.0000	0
28/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	15,075.0000	16,274.0000	7.954	0	0	0
28/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	22,365.0000	20,686.0000	(7.507)	0	0	0
28/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	64,810.0000	62,142.0000	(4.117)	0	0	0
28/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,661.0000	1,870.0000	12.583	0	0	0
28/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	6,931.0000	6,174.0000	(10.922)	0	0	0
28/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	48,861.0000	46,410.0000	(5.016)	0	0	0
28/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	39,190.0000	41,310.0000	5.410	0	0	0
28/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	25,416.0000	27,094.0000	6.602	0	0	0
28/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	13,171.0000	11,971.0000	(9.111)	0	0	0
28/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	3,886.0000	4,313.0000	10.988	0	0	0
28/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,087.0000	8,848.0000	9.410	0	0	0
28/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	61.0000	72.0000	18.033	0	0	0
28/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	34,446.0000	32,330.0000	(6.143)	0	0	0
28/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	628.0000	717.0000	14.172	0	0	0
28/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	115,201.0000	112,334.0000	(2.489)	0	0	0
28/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	209.0000	242.0000	15.789	0	0	0
28/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	98,429.0000	95,585.0000	(2.889)	0	0	0
28/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	81,522.0000	78,734.0000	(3.420)	0	0	0
28/03/2006	R203	2006/11/02			Bond Future	7.4120	7.4500	0.513	0.0000	0.0000	0
28/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	27,177.0000	25,534.0000	(6.046)	0	0	0
28/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	30,656.0000	32,295.0000	5.346	0	0	0
28/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	20,459.0000	21,724.0000	6.183	0	0	0
28/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	43,548.0000	45,543.0000	4.581	0	0	0
28/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	11,337.0000	10,424.0000	(8.053)	0	0	0
28/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	18,141.0000	16,872.0000	(6.995)	0	0	0
28/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	38,380.0000	36,385.0000	(5.198)	0	0	0
28/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	58,971.0000	61,272.0000	3.902	0	0	0
28/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	6,590.0000	5,983.0000	(9.211)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	76,581.0000	79,119.0000	3.314	0	0	0
28/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	12,879.0000	13,792.0000	7.089	0	0	0
28/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	51,460.0000	49,165.0000	(4.460)	0	0	0
28/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	3,541.0000	3,171.0000	(10.449)	0	0	0
28/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	65,976.0000	63,450.0000	(3.829)	0	0	0
28/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,615.0000	8,229.0000	8.063	0	0	0
28/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	97,405.0000	94,613.0000	(2.866)	0	0	0
28/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,177.0000	2,397.0000	10.106	0	0	0
28/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	81,439.0000	78,751.0000	(3.301)	0	0	0
28/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,215.0000	4,596.0000	9.039	0	0	0
28/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,047.0000	1,164.0000	11.175	0	0	0
28/03/2006	R203	2007/02/01			Bond Future	7.4260	7.4650	0.525	0.0000	0.0000	0
28/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	62,587.0000	64,784.0000	3.510	0	0	0
28/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	17,662.0000	18,680.0000	5.764	0	0	0
28/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	15,340.0000	14,333.0000	(6.565)	0	0	0
28/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	35,726.0000	37,351.0000	4.549	0	0	0
28/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	48,075.0000	50,000.0000	4.004	0	0	0
28/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	53,797.0000	51,615.0000	(4.056)	0	0	0
28/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	41,704.0000	39,789.0000	(4.592)	0	0	0
28/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	11,692.0000	12,443.0000	6.423	0	0	0
28/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	81,501.0000	78,920.0000	(3.167)	0	0	0
28/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	22,359.0000	21,052.0000	(5.846)	0	0	0
28/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,415.0000	7,942.0000	7.107	0	0	0
28/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,442.0000	1,576.0000	9.293	0	0	0
28/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	67,170.0000	64,765.0000	(3.580)	0	0	0
28/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,607.0000	2,829.0000	8.516	0	0	0
28/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,498.0000	4,850.0000	7.826	0	0	0
28/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	96,465.0000	93,755.0000	(2.809)	0	0	0
28/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,025.0000	9,289.0000	(7.342)	0	0	0
28/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	111,773.0000	108,974.0000	(2.504)	0	0	0
28/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6,218.0000	5,710.0000	(8.170)	0	0	0
28/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	25,610.0000	26,925.0000	5.135	0	0	0
28/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	31,165.0000	29,548.0000	(5.189)	0	0	0
28/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	79,077.0000	81,502.0000	3.067	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R204	2006/05/04			Bond Future	7.3800	7.4150	0.474	0.0000	0.0000	80
28/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	50,641.0000	47,772.0000	(5.665)	0	0	0
28/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	285.0000	349.0000	22.456	0	0	0
28/03/2006	R204	2006/08/03			Bond Future	7.3830	7.4190	0.488	0.0000	0.0000	0
28/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,975.0000	4,395.0000	10.566	0	0	0
28/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	53,469.0000	50,912.0000	(4.782)	0	0	0
28/03/2006	R204	2006/11/02			Bond Future	7.3870	7.4240	0.501	0.0000	0.0000	0
28/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	122,078.0000	119,128.0000	(2.416)	0	0	0
28/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	43,277.0000	41,187.0000	(4.829)	0	0	0
28/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	62,181.0000	64,500.0000	3.729	0	0	0
28/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	46,097.0000	48,099.0000	4.343	0	0	0
28/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	8,346.0000	7,647.0000	(8.375)	0	0	0
28/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	80,656.0000	83,230.0000	3.191	0	0	0
28/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	13,819.0000	12,802.0000	(7.359)	0	0	0
28/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	630.0000	699.0000	10.952	0	0	0
28/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,158.0000	15,087.0000	6.562	0	0	0
28/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	57,125.0000	54,740.0000	(4.175)	0	0	0
28/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	4,693.0000	4,248.0000	(9.482)	0	0	0
28/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	72,380.0000	69,766.0000	(3.611)	0	0	0
28/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,579.0000	9,213.0000	7.390	0	0	0
28/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	105,246.0000	102,361.0000	(2.741)	0	0	0
28/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,330.0000	1,463.0000	10.000	0	0	0
28/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	88,565.0000	85,787.0000	(3.137)	0	0	0
28/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,901.0000	5,305.0000	8.243	0	0	0
28/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,634.0000	2,875.0000	9.150	0	0	0
28/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	21,420.0000	20,044.0000	(6.424)	0	0	0
28/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	32,698.0000	34,341.0000	5.025	0	0	0
28/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	31,274.0000	29,528.0000	(5.583)	0	0	0
28/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	22,091.0000	23,365.0000	5.767	0	0	0
28/03/2006	R204	2007/02/01			Bond Future	7.3970	7.4350	0.514	0.0000	0.0000	0
28/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,269.0000	19,293.0000	5.605	0	0	0
28/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	65,414.0000	67,661.0000	3.435	0	0	0
28/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,081.0000	12,834.0000	6.233	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	11,526.0000	10,718.0000	(7.010)	0	0	0
28/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	46,199.0000	44,167.0000	(4.398)	0	0	0
28/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	73,474.0000	70,946.0000	(3.441)	0	0	0
28/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,652.0000	5,004.0000	7.567	0	0	0
28/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	88,699.0000	85,995.0000	(3.049)	0	0	0
28/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,500.0000	1,634.0000	8.933	0	0	0
28/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	82,925.0000	85,415.0000	3.003	0	0	0
28/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	120,666.0000	117,745.0000	(2.421)	0	0	0
28/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,702.0000	2,925.0000	8.253	0	0	0
28/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	104,529.0000	101,697.0000	(2.709)	0	0	0
28/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,661.0000	8,189.0000	6.892	0	0	0
28/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	7,234.0000	6,670.0000	(7.797)	0	0	0
28/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	59,193.0000	56,891.0000	(3.889)	0	0	0
28/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	17,447.0000	16,352.0000	(6.276)	0	0	0
28/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	50,087.0000	52,047.0000	3.913	0	0	0
28/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,539.0000	27,866.0000	5.000	0	0	0
28/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	37,113.0000	38,760.0000	4.438	0	0	0
28/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	25,182.0000	23,774.0000	(5.591)	0	0	0
28/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	34,793.0000	33,065.0000	(4.967)	0	0	0
28/03/2006	R207	2006/05/04			Bond Future	7.3520	7.3890	0.503	0.0000	0.0000	0
28/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	243.0000	302.0000	24.280	0	0	0
28/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	53,252.0000	50,177.0000	(5.774)	0	0	0
28/03/2006	R207	2006/08/03			Bond Future	7.3550	7.3930	0.517	0.0000	0.0000	0
28/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	55,944.0000	53,184.0000	(4.934)	0	0	0
28/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,735.0000	4,158.0000	11.325	0	0	0
28/03/2006	R207	2006/11/02			Bond Future	7.3570	7.3950	0.517	0.0000	0.0000	0
28/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	11,697.0000	10,396.0000	(11.123)	0	0	0
28/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	20,634.0000	22,481.0000	8.951	0	0	0
28/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	10,417.0000	11,609.0000	11.443	0	0	0
28/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	22,195.0000	20,239.0000	(8.813)	0	0	0
28/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	71,024.0000	67,973.0000	(4.296)	0	0	0
28/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	124,649.0000	121,502.0000	(2.525)	0	0	0
28/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	53,097.0000	50,226.0000	(5.407)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,589.0000	1,867.0000	17.495	0	0	0
28/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	54,023.0000	56,859.0000	5.250	0	0	0
28/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,865.0000	1,553.0000	(16.729)	0	0	0
28/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
28/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	36,377.0000	33,867.0000	(6.900)	0	0	0
28/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	467.0000	564.0000	20.771	0	0	0
28/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	22.0000	28.0000	27.273	0	0	0
28/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,458.0000	5,095.0000	14.289	0	0	0
28/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,170.0000	4,457.0000	(13.791)	0	0	0
28/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	107,132.0000	103,990.0000	(2.933)	0	0	0
28/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	89,198.0000	86,077.0000	(3.499)	0	0	0
28/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	35,412.0000	37,848.0000	6.879	0	0	0
28/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	112.0000	139.0000	24.107	0	0	0
28/03/2006	R207	2007/02/01			Bond Future	7.3640	7.4030	0.530	0.0000	0.0000	0
28/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	76,646.0000	73,981.0000	(3.477)	0	0	0
28/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	62,097.0000	59,660.0000	(3.925)	0	0	0
28/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	36,401.0000	38,074.0000	4.596	0	0	0
28/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	17,785.0000	18,815.0000	5.791	0	0	0
28/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,725.0000	12,480.0000	6.439	0	0	0
28/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	26,992.0000	25,474.0000	(5.624)	0	0	0
28/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	48,776.0000	46,615.0000	(4.430)	0	0	0
28/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,497.0000	4,847.0000	7.783	0	0	0
28/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	92,073.0000	89,232.0000	(3.086)	0	0	0
28/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	64,692.0000	66,997.0000	3.563	0	0	0
28/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,449.0000	1,583.0000	9.248	0	0	0
28/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	124,258.0000	121,199.0000	(2.462)	0	0	0
28/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,610.0000	2,832.0000	8.506	0	0	0
28/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	36,998.0000	35,149.0000	(4.998)	0	0	0
28/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	108,041.0000	105,071.0000	(2.749)	0	0	0
28/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	25,928.0000	27,270.0000	5.176	0	0	0
28/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,417.0000	7,944.0000	7.105	0	0	0
28/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	12,582.0000	11,695.0000	(7.050)	0	0	0
28/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	7,978.0000	7,352.0000	(7.847)	0	0	0
28/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	18,865.0000	17,675.0000	(6.308)	0	0	0
28/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	49,328.0000	51,329.0000	4.057	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/03/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	82,347.0000	84,913.0000	3.116	0	0	0
<b>Grand Total:</b>										<b>2,457</b>