



# Derivatives High/Low Report

High/Low for 29/03/2006

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
29/03/2006	GOVI 2006/05/04			jGovi	241.5790	240.8610	(0.297)	0.0000	0.0000	699
29/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	2.0000	4.0000	100.000	0	0	0
29/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	115,792.0000	108,614.0000	(6.199)	0	0	0
29/03/2006	GOVI 2006/08/03			jGovi	245.9220	245.1910	(0.297)	0.0000	0.0000	0
29/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	83.0000	116.0000	39.759	0	0	0
29/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	159,303.0000	152,026.0000	(4.568)	0	0	0
29/03/2006	GOVI 2006/11/02			jGovi	250.3300	249.6080	(0.288)	0.0000	0.0000	0
29/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	91.0000	119.0000	30.769	0	0	0
29/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	203,391.0000	196,199.0000	(3.536)	0	0	0
29/03/2006	GOVI 2007/02/01			jGovi	254.7190	254.0410	(0.266)	0.0000	0.0000	0
29/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	247,246.0000	240,481.0000	(2.736)	0	0	0
29/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	56.0000	71.0000	26.786	0	0	0
29/03/2006	J153 2010/08/31			jSwap	7.2350	7.2910	0.774	0.0000	0.0000	0
29/03/2006	J157 2015/09/15			jSwap	7.4550	7.5070	0.698	0.0000	0.0000	0
29/03/2006	J186 2026/12/21			jSwap	7.1480	7.1960	0.672	0.0000	0.0000	0
29/03/2006	J194 2008/02/28			jSwap	7.0600	7.1550	1.346	0.0000	0.0000	0
29/03/2006	J201 2014/12/22			jSwap	7.4040	7.4660	0.837	0.0000	0.0000	0

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29/03/2006	J203	2017/09/15			jSwap	7.4320	7.4910	0.794	0.0000	0.0000	0
29/03/2006	J204	2018/12/21			jSwap	7.4010	7.4580	0.770	0.0000	0.0000	0
29/03/2006	J207	2020/01/15			jSwap	7.3770	7.4320	0.746	0.0000	0.0000	0
29/03/2006	JBAR	2005/03/16			jBar	7.0920	7.0920	-	0.0000	0.0000	0
29/03/2006	JFRA	2006/05/04			jFra	7.0440	7.1170	1.036	0.0000	0.0000	0
29/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	454.0000	552.0000	21.586	0	0	0
29/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	346.0000	265.0000	(23.410)	0	0	0
29/03/2006	JFRA	2006/08/03			jFra	7.0210	7.1200	1.410	0.0000	0.0000	0
29/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	841.0000	967.0000	14.982	0	0	0
29/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	790.0000	673.0000	(14.810)	0	0	0
29/03/2006	JFRA	2006/11/02			jFra	7.0150	7.1340	1.696	0.0000	0.0000	0
29/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,103.0000	963.0000	(12.693)	0	0	0
29/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,140.0000	1,291.0000	13.246	0	0	0
29/03/2006	JFRA	2007/02/01			jFra	7.0870	7.2590	2.427	0.0000	0.0000	500
29/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	893.0000	1,062.0000	18.925	0	0	0
29/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,905.0000	1,652.0000	(13.281)	0	0	0
29/03/2006	JFRA	2007/05/03			jFra	7.1790	7.3020	1.713	0.0000	0.0000	0
29/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,973.0000	1,800.0000	(8.768)	0	0	0
29/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,186.0000	1,315.0000	10.877	0	0	0
29/03/2006	JFRA	2007/08/02			jFra	7.2800	7.4170	1.882	0.0000	0.0000	0
29/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,997.0000	1,816.0000	(9.064)	0	0	0
29/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,458.0000	1,613.0000	10.631	0	0	0
29/03/2006	JFRA	2007/11/01			jFra	7.4040	7.5180	1.540	0.0000	0.0000	0
29/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,085.0000	1,931.0000	(7.386)	0	0	0

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29/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,833.0000	1,978.0000	7.911	0	0	0
29/03/2006	JFRA	2008/02/07			jFra	7.4610	7.5780	1.568	0.0000	0.0000	0
29/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,203.0000	27,322.0000	0.437	0	0	0
29/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,281.0000	27,115.0000	(0.608)	0	0	0
29/03/2006	JN02	2006/05/04			jNote	7.1800	7.2980	1.643	0.0000	0.0000	0
29/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	5,749.0000	6,751.0000	17.429	0	0	0
29/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	6,999.0000	5,795.0000	(17.202)	0	0	0
29/03/2006	JN02	2006/08/03			jNote	7.2410	7.3630	1.685	0.0000	0.0000	0
29/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	11,898.0000	10,735.0000	(9.775)	0	0	0
29/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,729.0000	12,832.0000	9.404	0	0	0
29/03/2006	JN02	2006/11/02			jNote	7.3100	7.4310	1.655	0.0000	0.0000	0
29/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	14,891.0000	13,768.0000	(7.541)	0	0	0
29/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,005.0000	17,126.0000	7.004	0	0	0
29/03/2006	JN05	2006/05/04			jNote	7.4770	7.5520	1.003	0.0000	0.0000	0
29/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	12,128.0000	14,392.0000	18.668	0	0	0
29/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	2,692.0000	1,867.0000	(30.646)	0	0	0
29/03/2006	JN05	2006/08/03			jNote	7.5180	7.5900	0.958	0.0000	0.0000	0
29/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,139.0000	20,051.0000	10.541	0	0	0
29/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	7,011.0000	5,966.0000	(14.905)	0	0	0
29/03/2006	JN05	2006/11/02			jNote	7.5620	7.6300	0.899	0.0000	0.0000	0
29/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	22,678.0000	24,423.0000	7.695	0	0	0
29/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,741.0000	8,701.0000	(10.677)	0	0	0
29/03/2006	JN10	2006/05/04			jNote	7.6160	7.6690	0.696	0.0000	0.0000	0
29/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	342.0000	177.0000	(48.246)	0	0	0
29/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	25,914.0000	29,366.0000	13.321	0	0	0
29/03/2006	JN10	2006/08/03			jNote	7.6360	7.6880	0.681	0.0000	0.0000	0
29/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,817.0000	2,201.0000	(21.867)	0	0	0

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29/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	29,747.0000	32,671.0000	9.830	0	0	0
29/03/2006	JN10	2006/11/02			jNote	7.6570	7.7070	0.653	0.0000	0.0000	0
29/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,071.0000	4,296.0000	(15.283)	0	0	0
29/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	33,423.0000	36,042.0000	7.836	0	0	0
29/03/2006	JROD	2006/03/31			jRod	6.7020	6.7020	-	0.0000	0.0000	0
29/03/2006	JROD	2006/04/28			jRod	6.7520	6.7500	(0.030)	0.0000	0.0000	0
29/03/2006	JROD	2006/05/31			jRod	6.8830	6.8780	(0.073)	0.0000	0.0000	0
29/03/2006	JROD	2006/06/30			jRod	6.9010	6.8990	(0.029)	0.0000	0.0000	0
29/03/2006	JROD	2006/07/31			jRod	6.9790	6.9770	(0.029)	0.0000	0.0000	0
29/03/2006	JROD	2006/08/31			jRod	7.0380	7.0370	(0.014)	0.0000	0.0000	0
29/03/2006	R153	2006/05/04			Bond Future	7.2340	7.2950	0.843	7.2900	7.2900	227
29/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	4,665.0000	3,403.0000	(27.053)	0	0	0
29/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,006.0000	5,253.0000	31.128	0	0	10
29/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	50,724.0000	48,217.0000	(4.942)	0	0	0
29/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	201.0000	308.0000	53.234	0	0	0
29/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	21,208.0000	18,808.0000	(11.316)	0	0	0
29/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	20,179.0000	22,659.0000	12.290	0	0	0
29/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	46.0000	18.0000	(60.870)	0	0	0
29/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	871.0000	502.0000	(42.365)	0	0	0
29/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	10,553.0000	12,691.0000	20.260	0	0	0
29/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,051.0000	1,504.0000	43.102	0	0	0
29/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	11,939.0000	9,884.0000	(17.212)	0	0	0
29/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	60,419.0000	57,912.0000	(4.149)	0	0	0
29/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	31,052.0000	28,564.0000	(8.012)	0	0	0
29/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	70,012.0000	67,504.0000	(3.582)	0	0	0
29/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	33.0000	53.0000	60.606	0	0	0

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29/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	79,503.0000	76,996.0000	(3.153)	0	0	0
29/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	40,929.0000	38,424.0000	(6.120)	0	0	0
29/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	5.0000	8.0000	60.000	0	0	20
29/03/2006	R153	2006/08/03			Bond Future	7.2250	7.2910	0.913	0.0000	0.0000	24
29/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,072.0000	9,327.0000	15.548	0	0	0
29/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	9,044.0000	7,734.0000	(14.485)	0	0	0
29/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	4,746.0000	5,578.0000	17.531	0	0	100
29/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	279.0000	340.0000	21.864	0	0	0
29/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	22,927.0000	20,882.0000	(8.920)	0	0	0
29/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	66,784.0000	64,255.0000	(3.787)	0	0	0
29/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,718.0000	3,237.0000	19.095	0	0	0
29/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	13,116.0000	14,860.0000	13.297	0	0	0
29/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,320.0000	3,500.0000	(18.981)	0	0	0
29/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	15,386.0000	13,653.0000	(11.263)	0	0	0
29/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	31,241.0000	28,990.0000	(7.205)	0	0	0
29/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,559.0000	1,873.0000	20.141	0	0	0
29/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	165.0000	202.0000	22.424	0	0	0
29/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	898.0000	1,085.0000	20.824	0	0	0
29/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	39,955.0000	37,578.0000	(5.949)	0	0	0
29/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	57,803.0000	55,300.0000	(4.330)	0	0	0
29/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,837.0000	46,380.0000	(5.031)	0	0	0
29/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	499.0000	607.0000	21.643	0	0	0
29/03/2006	R153	2006/11/02			Bond Future	7.2260	7.2940	0.941	0.0000	0.0000	0
29/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,616.0000	10,348.0000	(10.916)	0	0	0
29/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	10,738.0000	11,958.0000	11.362	0	0	0
29/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	14,998.0000	16,569.0000	10.475	0	0	0
29/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,682.0000	5,765.0000	(13.723)	0	0	0
29/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,980.0000	2,245.0000	13.384	0	0	0
29/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,728.0000	3,091.0000	13.306	0	0	100
29/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	39,505.0000	37,380.0000	(5.379)	0	0	0
29/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	47,516.0000	45,293.0000	(4.678)	0	0	0
29/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	24,357.0000	22,549.0000	(7.423)	0	0	0

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29/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,355.0000	6,035.0000	12.698	0	0	0
29/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,581.0000	8,501.0000	12.136	0	0	0
29/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	31,737.0000	29,746.0000	(6.273)	0	0	0
29/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	17,566.0000	15,997.0000	(8.932)	0	0	0
29/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,284.0000	2,720.0000	(17.174)	0	0	0
29/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	20,884.0000	22,808.0000	9.213	0	0	0
29/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,805.0000	4,302.0000	13.062	0	0	0
29/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	28,247.0000	30,460.0000	7.834	0	0	0
29/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	812.0000	919.0000	13.177	0	0	0
29/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	72,123.0000	69,742.0000	(3.301)	0	0	0
29/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,270.0000	996.0000	(21.575)	0	0	0
29/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,080.0000	1,224.0000	13.333	0	0	0
29/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,456.0000	1,651.0000	13.393	0	0	0
29/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	55,666.0000	53,373.0000	(4.119)	0	0	0
29/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	63,882.0000	61,538.0000	(3.669)	0	0	0
29/03/2006	R153	2007/02/01			Bond Future	7.2430	7.3090	0.911	0.0000	0.0000	0
29/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	13,953.0000	15,070.0000	8.005	0	0	0
29/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	14,193.0000	13,050.0000	(8.053)	0	0	0
29/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,491.0000	8,583.0000	(9.567)	0	0	0
29/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	17,857.0000	19,209.0000	7.571	0	0	0
29/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,599.0000	2,817.0000	8.388	0	0	0
29/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,092.0000	3,355.0000	8.506	0	0	0
29/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	61,410.0000	59,414.0000	(3.250)	0	0	0
29/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	68,915.0000	66,873.0000	(2.963)	0	0	0
29/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	53,964.0000	52,024.0000	(3.595)	0	0	0
29/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	10,997.0000	11,907.0000	8.275	0	0	0
29/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,716.0000	4,035.0000	8.584	0	0	0
29/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,940.0000	24,418.0000	(5.867)	0	0	0
29/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	22,815.0000	24,415.0000	7.013	0	0	0
29/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	28,870.0000	30,706.0000	6.360	0	0	0
29/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3,051.0000	2,628.0000	(13.864)	0	0	0
29/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,763.0000	5,103.0000	(11.452)	0	0	0
29/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,724.0000	9,462.0000	8.459	0	0	0
29/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,764.0000	18,415.0000	(6.826)	0	0	0
29/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	32,549.0000	30,886.0000	(5.109)	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
29/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,542.0000	4,934.0000	8.631	0	0	0
29/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,605.0000	6,088.0000	8.617	0	0	0
29/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	46,645.0000	44,777.0000	(4.005)	0	0	0
29/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,961.0000	7,558.0000	8.576	0	0	0
29/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	39,488.0000	37,712.0000	(4.498)	0	0	0
29/03/2006	R157	2006/05/04			Bond Future	7.4410	7.4960	0.739	0.0000	0.0000	109
29/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	248.0000	122.0000	(50.806)	0	0	0
29/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	296.0000	437.0000	47.635	0	0	0
29/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	46,023.0000	41,573.0000	(9.669)	0	0	0
29/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,643.0000	2,287.0000	39.197	0	0	0
29/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	65,567.0000	60,998.0000	(6.968)	0	0	0
29/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	27,171.0000	23,226.0000	(14.519)	0	0	0
29/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	84,938.0000	80,351.0000	(5.400)	0	0	0
29/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	42.0000	64.0000	52.381	0	0	0
29/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
29/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	122,616.0000	118,025.0000	(3.744)	0	0	0
29/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	140,906.0000	136,316.0000	(3.257)	0	0	0
29/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	37,798.0000	42,262.0000	11.810	0	0	0
29/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	2,772.0000	1,799.0000	(35.101)	0	0	0
29/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	115
29/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	18,872.0000	22,489.0000	19.166	0	0	0
29/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	103,961.0000	99,371.0000	(4.415)	0	0	0
29/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	11,590.0000	8,945.0000	(22.821)	0	0	50
29/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	6,667.0000	8,612.0000	29.174	0	0	0
29/03/2006	R157	2006/08/03			Bond Future	7.4450	7.5020	0.766	0.0000	0.0000	4
29/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	33,335.0000	30,061.0000	(9.822)	0	0	0
29/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,716.0000	10,087.0000	15.730	0	0	100
29/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	101,972.0000	97,457.0000	(4.428)	0	0	0
29/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	628.0000	758.0000	20.701	0	0	0
29/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	320.0000	388.0000	21.250	0	0	0
29/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	137,695.0000	133,085.0000	(3.348)	0	0	0
29/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	119,932.0000	115,354.0000	(3.817)	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
29/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	83,953.0000	79,554.0000	(5.240)	0	0	0
29/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	3,872.0000	3,060.0000	(20.971)	0	0	0
29/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	49,012.0000	45,180.0000	(7.818)	0	0	0
29/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	26,057.0000	29,080.0000	11.601	0	0	0
29/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	40,869.0000	44,702.0000	9.379	0	0	0
29/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,647.0000	5,460.0000	17.495	0	0	0
29/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	15,582.0000	17,717.0000	13.702	0	0	0
29/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	10,005.0000	8,382.0000	(16.222)	0	0	0
29/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,233.0000	1,480.0000	20.032	0	0	0
29/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,415.0000	2,872.0000	18.923	0	0	0
29/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	66,145.0000	61,956.0000	(6.333)	0	0	0
29/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	165.0000	201.0000	21.818	0	0	0
29/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	20,065.0000	17,554.0000	(12.514)	0	0	0
29/03/2006	R157	2006/11/02			Bond Future	7.4540	7.5120	0.778	0.0000	0.0000	0
29/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,187.0000	4,726.0000	12.873	0	0	117
29/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	84,286.0000	80,214.0000	(4.831)	0	0	0
29/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	15,008.0000	13,227.0000	(11.867)	0	0	0
29/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	31,393.0000	34,222.0000	9.012	0	0	0
29/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	419.0000	481.0000	14.797	0	0	0
29/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	25,267.0000	22,827.0000	(9.657)	0	0	0
29/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	21,608.0000	23,779.0000	10.047	0	0	0
29/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	168,252.0000	163,703.0000	(2.704)	0	0	0
29/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	789.0000	899.0000	13.942	0	0	0
29/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	151,732.0000	147,231.0000	(2.966)	0	0	0
29/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	52,273.0000	48,796.0000	(6.652)	0	0	0
29/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,544.0000	16,139.0000	10.967	0	0	0
29/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,664.0000	10,798.0000	11.734	0	0	0
29/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	37,864.0000	34,849.0000	(7.963)	0	0	0
29/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	7,700.0000	6,573.0000	(14.636)	0	0	0
29/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	60,923.0000	64,945.0000	6.602	0	0	0
29/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	44,517.0000	48,001.0000	7.826	0	0	0
29/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	67,899.0000	64,076.0000	(5.630)	0	0	0
29/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,274.0000	2,686.0000	(17.960)	0	0	0
29/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	101,085.0000	96,840.0000	(4.199)	0	0	0
29/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,203.0000	1,368.0000	13.716	0	0	0



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29/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	134,933.0000	130,487.0000	(3.295)	0	0	0
29/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,367.0000	7,154.0000	12.361	0	0	0
29/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,769.0000	3,135.0000	13.218	0	0	0
29/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	118,034.0000	113,671.0000	(3.696)	0	0	0
29/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,843.0000	2,092.0000	13.511	0	0	0
29/03/2006	R157	2007/02/01			Bond Future	7.4730	7.5300	0.763	0.0000	0.0000	0
29/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	12,061.0000	13,083.0000	8.474	0	0	0
29/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	70,622.0000	67,231.0000	(4.802)	0	0	0
29/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	85,758.0000	82,133.0000	(4.227)	0	0	0
29/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,099.0000	17,418.0000	8.193	0	0	0
29/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,558.0000	23,242.0000	7.811	0	0	0
29/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	49,843.0000	52,946.0000	6.226	0	0	0
29/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	12,486.0000	11,176.0000	(10.492)	0	0	0
29/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,066.0000	9,855.0000	8.703	0	0	0
29/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	56,188.0000	53,094.0000	(5.507)	0	0	0
29/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	101,340.0000	97,534.0000	(3.756)	0	0	0
29/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	42,827.0000	40,097.0000	(6.374)	0	0	0
29/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	117,172.0000	113,226.0000	(3.368)	0	0	0
29/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,093.0000	3,373.0000	9.053	0	0	0
29/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	164,510.0000	160,292.0000	(2.564)	0	0	0
29/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	20,545.0000	18,733.0000	(8.820)	0	0	0
29/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,035.0000	2,230.0000	9.582	0	0	0
29/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,852.0000	7,458.0000	8.844	0	0	0
29/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,999.0000	4,359.0000	9.002	0	0	0
29/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	30,863.0000	28,565.0000	(7.446)	0	0	0
29/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	37,992.0000	40,592.0000	6.844	0	0	0
29/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	149,039.0000	144,905.0000	(2.774)	0	0	0
29/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,214.0000	5,680.0000	8.937	0	0	0
29/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	28,770.0000	30,885.0000	7.351	0	0	0
29/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	133,107.0000	129,055.0000	(3.044)	0	0	0
29/03/2006	R186	2006/05/04			Bond Future	7.1820	7.2320	0.696	0.0000	0.0000	35
29/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	29,145.0000	34,397.0000	18.020	0	0	0
29/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	421.0000	600.0000	42.518	0	0	0
29/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	331.0000	166.0000	(49.849)	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
29/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	2,316.0000	3,157.0000	36.313	0	0	0
29/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	9,792.0000	12,483.0000	27.482	0	0	0
29/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	44,119.0000	38,255.0000	(13.291)	0	0	0
29/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	18,898.0000	14,885.0000	(21.235)	0	0	0
29/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
29/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	4,310.0000	2,857.0000	(33.712)	0	0	0
29/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	188,390.0000	181,685.0000	(3.559)	0	0	0
29/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	60,408.0000	66,948.0000	10.826	0	0	0
29/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	214,654.0000	207,949.0000	(3.124)	0	0	0
29/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	73,727.0000	67,202.0000	(8.850)	0	0	0
29/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	132,945.0000	126,243.0000	(5.041)	0	0	0
29/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	161,166.0000	154,461.0000	(4.160)	0	0	0
29/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
29/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	96,685.0000	103,387.0000	6.932	0	0	0
29/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	64.0000	94.0000	46.875	0	0	0
29/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	103,734.0000	97,058.0000	(6.436)	0	0	0
29/03/2006	R186	2006/08/03			Bond Future	7.1790	7.2310	0.724	0.0000	0.0000	0
29/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	39,284.0000	43,771.0000	11.422	0	0	0
29/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	15,030.0000	12,591.0000	(16.228)	0	0	0
29/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,423.0000	7,505.0000	16.846	0	0	0
29/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	79,634.0000	73,789.0000	(7.340)	0	0	0
29/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	22,397.0000	25,442.0000	13.596	0	0	0
29/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	157.0000	197.0000	25.478	0	0	0
29/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	213,791.0000	206,878.0000	(3.234)	0	0	0
29/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	12,154.0000	14,029.0000	15.427	0	0	0
29/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	12.0000	15.0000	25.000	0	0	0
29/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	31,840.0000	27,960.0000	(12.186)	0	0	0
29/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	46.0000	58.0000	26.087	0	0	0
29/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	238,978.0000	232,056.0000	(2.897)	0	0	0
29/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	64,516.0000	70,312.0000	8.984	0	0	0
29/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	487.0000	598.0000	22.793	0	0	0
29/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	161,028.0000	154,214.0000	(4.232)	0	0	0

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29/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	5,284.0000	4,154.0000	(21.385)	0	0	0
29/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	54,068.0000	49,017.0000	(9.342)	0	0	0
29/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	187,774.0000	180,888.0000	(3.667)	0	0	0
29/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,352.0000	1,626.0000	20.266	0	0	0
29/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	133,830.0000	127,179.0000	(4.970)	0	0	0
29/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	106,750.0000	100,426.0000	(5.924)	0	0	0
29/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,368.0000	3,969.0000	17.844	0	0	0
29/03/2006	R186	2006/11/02			Bond Future	7.1770	7.2290	0.725	0.0000	0.0000	0
29/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	31,224.0000	34,303.0000	9.861	0	0	0
29/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	40,864.0000	37,066.0000	(9.294)	0	0	0
29/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	47,115.0000	51,268.0000	8.815	0	0	0
29/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	98,488.0000	104,622.0000	6.228	0	0	0
29/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	11,117.0000	9,480.0000	(14.725)	0	0	0
29/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	23,305.0000	20,581.0000	(11.688)	0	0	0
29/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3,941.0000	3,197.0000	(18.878)	0	0	0
29/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	69,637.0000	74,878.0000	7.526	0	0	0
29/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,875.0000	5,510.0000	13.026	0	0	0
29/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	213,262.0000	206,485.0000	(3.178)	0	0	0
29/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	13,398.0000	14,912.0000	11.300	0	0	0
29/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	111,797.0000	105,956.0000	(5.225)	0	0	0
29/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	585.0000	686.0000	17.265	0	0	0
29/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	62,364.0000	57,673.0000	(7.522)	0	0	0
29/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	20,481.0000	22,668.0000	10.678	0	0	0
29/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,850.0000	9,887.0000	11.718	0	0	0
29/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	86,367.0000	81,003.0000	(6.211)	0	0	0
29/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	187,941.0000	181,261.0000	(3.554)	0	0	0
29/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	136,738.0000	130,496.0000	(4.565)	0	0	0
29/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,541.0000	2,907.0000	14.404	0	0	0
29/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	162,304.0000	155,792.0000	(4.012)	0	0	0
29/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,253.0000	1,451.0000	15.802	0	0	0
29/03/2006	R186	2007/02/01			Bond Future	7.1790	7.2300	0.710	0.0000	0.0000	0
29/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	54,649.0000	58,524.0000	7.091	0	0	0
29/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	21,391.0000	23,149.0000	8.218	0	0	0
29/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	93,580.0000	88,644.0000	(5.275)	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
29/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	102,260.0000	107,835.0000	5.452	0	0	0
29/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	70,363.0000	65,984.0000	(6.223)	0	0	0
29/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	29,047.0000	31,362.0000	7.970	0	0	0
29/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	8,192.0000	7,074.0000	(13.647)	0	0	0
29/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	117,859.0000	112,497.0000	(4.550)	0	0	0
29/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	39,758.0000	42,781.0000	7.604	0	0	0
29/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,889.0000	17,220.0000	8.377	0	0	0
29/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	164,809.0000	158,751.0000	(3.676)	0	0	0
29/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,230.0000	11,168.0000	9.169	0	0	0
29/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,237.0000	2,498.0000	11.667	0	0	0
29/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	30,755.0000	27,936.0000	(9.166)	0	0	0
29/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	17,276.0000	15,349.0000	(11.154)	0	0	0
29/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	140,935.0000	135,180.0000	(4.083)	0	0	0
29/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	213,294.0000	206,861.0000	(3.016)	0	0	0
29/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	189,046.0000	182,768.0000	(3.321)	0	0	0
29/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	75,610.0000	80,377.0000	6.305	0	0	0
29/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	49,063.0000	45,393.0000	(7.480)	0	0	0
29/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,371.0000	7,007.0000	9.983	0	0	0
29/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,838.0000	4,253.0000	10.813	0	0	0
29/03/2006	R194	2006/05/04			Bond Future	7.0360	7.1420	1.507	0.0000	0.0000	101
29/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,092.0000	27,261.0000	(6.294)	0	0	0
29/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
29/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,717.0000	18,887.0000	(8.833)	0	0	0
29/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,916.0000	23,085.0000	(7.349)	0	0	0
29/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,246.0000	31,415.0000	(5.507)	0	0	0
29/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,323.0000	657.0000	(50.340)	0	0	0
29/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,096.0000	6,828.0000	33.987	0	0	0
29/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	9,324.0000	11,154.0000	19.627	0	0	0
29/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
29/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	104.0000	229.0000	120.192	0	0	0
29/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,087.0000	6,381.0000	(21.096)	0	0	0
29/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	1,946.0000	3,111.0000	59.866	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
29/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	135.0000	37.0000	(72.593)	0	0	0
29/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,269.0000	10,464.0000	(14.712)	0	0	0
29/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,498.0000	14,672.0000	(11.068)	0	0	0
29/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	3.0000	8.0000	166.667	0	0	0
29/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,709.0000	15,539.0000	13.349	0	0	0
29/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	18.0000	44.0000	144.444	0	0	0
29/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	517.0000	986.0000	90.716	0	0	0
29/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,209.0000	2,847.0000	(32.359)	0	0	0
29/03/2006	R194	2006/08/03			Bond Future	6.9830	7.1060	1.761	0.0000	0.0000	0
29/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	157.0000	235.0000	49.682	0	0	0
29/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,940.0000	17,174.0000	(9.324)	0	0	0
29/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	7.0000	12.0000	71.429	0	0	0
29/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,693.0000	27,854.0000	(6.193)	0	0	0
29/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	22.0000	36.0000	63.636	0	0	0
29/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	62.0000	97.0000	56.452	0	0	0
29/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,497.0000	20,688.0000	(8.041)	0	0	0
29/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,091.0000	24,262.0000	(7.010)	0	0	0
29/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,016.0000	10,423.0000	(13.257)	0	0	0
29/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	590.0000	841.0000	42.542	0	0	0
29/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,161.0000	2,289.0000	(27.586)	0	0	0
29/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	360.0000	517.0000	43.611	0	0	0
29/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	2,906.0000	3,878.0000	33.448	0	0	0
29/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,474.0000	13,786.0000	(10.909)	0	0	0
29/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,007.0000	1,414.0000	40.417	0	0	0
29/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,728.0000	7,291.0000	(16.464)	0	0	0
29/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,730.0000	4,530.0000	(20.942)	0	0	0
29/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,304.0000	820.0000	(37.117)	0	0	0
29/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	4,809.0000	6,169.0000	28.280	0	0	0
29/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,733.0000	2,377.0000	37.161	0	0	0
29/03/2006	R194	2006/11/02			Bond Future	6.9350	7.0760	2.033	0.0000	0.0000	0
29/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,462.0000	7,910.0000	22.408	0	0	0
29/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	8,775.0000	7,478.0000	(14.781)	0	0	0
29/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,637.0000	2,127.0000	29.933	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
29/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,291.0000	12,774.0000	(10.615)	0	0	0
29/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,208.0000	1,573.0000	30.215	0	0	0
29/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	893.0000	1,165.0000	30.459	0	0	0
29/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,482.0000	10,059.0000	(12.393)	0	0	0
29/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	918.0000	579.0000	(36.928)	0	0	0
29/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	532.0000	711.0000	33.647	0	0	0
29/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	205.0000	101.0000	(50.732)	0	0	0
29/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,039.0000	15,430.0000	(9.443)	0	0	0
29/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	24.0000	8.0000	(66.667)	0	0	0
29/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	11,990.0000	13,763.0000	14.787	0	0	0
29/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	8,953.0000	10,637.0000	18.809	0	0	0
29/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,192.0000	4,080.0000	27.820	0	0	0
29/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	4,017.0000	3,117.0000	(22.405)	0	0	0
29/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6,253.0000	5,128.0000	(17.991)	0	0	0
29/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	4,610.0000	5,767.0000	25.098	0	0	0
29/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2,257.0000	1,626.0000	(27.957)	0	0	0
29/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,265.0000	2,928.0000	29.272	0	0	0
29/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,905.0000	18,229.0000	(8.420)	0	0	0
29/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	302.0000	414.0000	37.086	0	0	0
29/03/2006	R194	2007/02/01			Bond Future	6.9110	7.0640	2.214	0.0000	0.0000	0
29/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,544.0000	3,739.0000	(17.716)	0	0	0
29/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,627.0000	4,397.0000	21.230	0	0	0
29/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,907.0000	2,276.0000	(21.706)	0	0	0
29/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,569.0000	5,513.0000	20.661	0	0	0
29/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	2,893.0000	3,519.0000	21.638	0	0	0
29/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,379.0000	5,429.0000	(14.893)	0	0	0
29/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	12,829.0000	11,606.0000	(9.533)	0	0	0
29/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,695.0000	2,047.0000	20.767	0	0	0
29/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	14,880.0000	13,577.0000	(8.757)	0	0	0
29/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,215.0000	1,487.0000	22.387	0	0	0
29/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,037.0000	15,667.0000	(8.041)	0	0	0
29/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	1,991.0000	2,413.0000	21.195	0	0	0
29/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	582.0000	732.0000	25.773	0	0	0
29/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,280.0000	17,855.0000	(7.391)	0	0	0
29/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,585.0000	9,431.0000	(10.902)	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
29/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	851.0000	1,056.0000	24.089	0	0	0
29/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,422.0000	7,359.0000	(12.622)	0	0	0
29/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,378.0000	2,890.0000	21.531	0	0	0
29/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	9,704.0000	11,175.0000	15.159	0	0	0
29/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	250.0000	145.0000	(42.000)	0	0	0
29/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	7,623.0000	8,943.0000	17.316	0	0	0
29/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,659.0000	1,219.0000	(26.522)	0	0	0
29/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	5,909.0000	7,044.0000	19.208	0	0	0
29/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	776.0000	520.0000	(32.990)	0	0	0
29/03/2006	R201	2006/05/04			Bond Future	7.4170	7.4820	0.876	0.0000	0.0000	66
29/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	113,070.0000	108,779.0000	(3.795)	0	0	0
29/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	37,888.0000	33,704.0000	(11.043)	0	0	0
29/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,270.0000	5,974.0000	39.906	0	0	0
29/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	9,746.0000	7,158.0000	(26.554)	0	0	0
29/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	165.0000	272.0000	64.848	0	0	0
29/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	98,578.0000	94,286.0000	(4.354)	0	0	0
29/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	958.0000	1,474.0000	53.862	0	0	0
29/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	53,406.0000	49,132.0000	(8.003)	0	0	0
29/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	83,803.0000	79,512.0000	(5.120)	0	0	0
29/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	22,714.0000	18,940.0000	(16.615)	0	0	0
29/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	24.0000	41.0000	70.833	0	0	0
29/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	3.0000	6.0000	100.000	0	0	0
29/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	68,743.0000	64,454.0000	(6.239)	0	0	0
29/03/2006	R201	2006/08/03			Bond Future	7.4220	7.4900	0.916	0.0000	0.0000	0
29/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	67,741.0000	63,557.0000	(6.176)	0	0	0
29/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	15,375.0000	12,950.0000	(15.772)	0	0	0
29/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	781.0000	985.0000	26.120	0	0	0
29/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	10,343.0000	12,306.0000	18.979	0	0	0
29/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	289.0000	375.0000	29.758	0	0	0
29/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,851.0000	3,534.0000	23.957	0	0	0
29/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	28.0000	38.0000	35.714	0	0	0

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29/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	39,436.0000	35,730.0000	(9.398)	0	0	0
29/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	82,012.0000	77,710.0000	(5.246)	0	0	0
29/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	110,454.0000	106,076.0000	(3.964)	0	0	0
29/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	96,305.0000	91,948.0000	(4.524)	0	0	0
29/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	95.0000	127.0000	33.684	0	0	0
29/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	26,427.0000	23,236.0000	(12.075)	0	0	0
29/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,469.0000	6,666.0000	21.887	0	0	0
29/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	53,402.0000	49,390.0000	(7.513)	0	0	0
29/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,485.0000	1,861.0000	25.320	0	0	0
29/03/2006	R201	2006/11/02			Bond Future	7.4290	7.4980	0.929	0.0000	0.0000	0
29/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	19,007.0000	16,667.0000	(12.311)	0	0	0
29/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	14,533.0000	16,541.0000	13.817	0	0	0
29/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	10,515.0000	8,872.0000	(15.625)	0	0	0
29/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	21,901.0000	24,606.0000	12.351	0	0	0
29/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	32,387.0000	35,780.0000	10.476	0	0	0
29/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,844.0000	3,889.0000	(19.715)	0	0	0
29/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	717.0000	865.0000	20.642	0	0	0
29/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	107,964.0000	103,691.0000	(3.958)	0	0	0
29/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	9,469.0000	10,893.0000	15.039	0	0	0
29/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	29,510.0000	26,586.0000	(9.909)	0	0	0
29/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	45,682.0000	49,611.0000	8.601	0	0	0
29/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,675.0000	1,257.0000	(24.955)	0	0	0
29/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	337.0000	413.0000	22.552	0	0	0
29/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,244.0000	7,231.0000	15.807	0	0	0
29/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	54,461.0000	50,789.0000	(6.742)	0	0	0
29/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	41,565.0000	38,204.0000	(8.086)	0	0	0
29/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	67,751.0000	63,859.0000	(5.745)	0	0	0
29/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	94,411.0000	90,210.0000	(4.450)	0	0	0
29/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,436.0000	1,704.0000	18.663	0	0	0
29/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	80,937.0000	76,857.0000	(5.041)	0	0	0
29/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,705.0000	3,161.0000	16.858	0	0	0
29/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,140.0000	4,816.0000	16.329	0	0	0
29/03/2006	R201	2007/02/01			Bond Future	7.4440	7.5120	0.913	0.0000	0.0000	0
29/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	34,965.0000	38,049.0000	8.820	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
29/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	55,560.0000	52,248.0000	(5.961)	0	0	0
29/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7,166.0000	6,071.0000	(15.280)	0	0	0
29/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,335.0000	11,497.0000	11.243	0	0	0
29/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	21,774.0000	19,569.0000	(10.127)	0	0	0
29/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	43,906.0000	40,890.0000	(6.869)	0	0	0
29/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	18,331.0000	20,305.0000	10.769	0	0	0
29/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,328.0000	8,194.0000	11.818	0	0	0
29/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	32,011.0000	29,343.0000	(8.335)	0	0	0
29/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	13,368.0000	14,878.0000	11.296	0	0	0
29/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	68,194.0000	64,676.0000	(5.159)	0	0	0
29/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	13,334.0000	11,676.0000	(12.434)	0	0	0
29/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	92,806.0000	88,929.0000	(4.178)	0	0	0
29/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	80,290.0000	76,567.0000	(4.637)	0	0	0
29/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	46,979.0000	50,564.0000	7.631	0	0	0
29/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,257.0000	1,448.0000	15.195	0	0	0
29/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	105,564.0000	101,577.0000	(3.777)	0	0	0
29/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,143.0000	2,444.0000	14.046	0	0	0
29/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	25,370.0000	27,891.0000	9.937	0	0	0
29/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,517.0000	3,972.0000	12.937	0	0	0
29/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,563.0000	6,224.0000	11.882	0	0	0
29/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,128.0000	2,534.0000	(18.990)	0	0	0
29/03/2006	R203	2006/05/04			Bond Future	7.4400	7.5000	0.806	0.0000	0.0000	0
29/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	43,325.0000	38,792.0000	(10.463)	0	0	0
29/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	378.0000	559.0000	47.884	0	0	0
29/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	4,181.0000	2,923.0000	(30.088)	0	0	0
29/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
29/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	96,910.0000	92,195.0000	(4.865)	0	0	0
29/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	19,297.0000	22,755.0000	17.920	0	0	0
29/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	79,361.0000	74,647.0000	(5.940)	0	0	0
29/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	36,357.0000	40,711.0000	11.976	0	0	0
29/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	114,043.0000	109,328.0000	(4.134)	0	0	0
29/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	42.0000	67.0000	59.524	0	0	0
29/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,120.0000	2,896.0000	36.604	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
29/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	914.0000	553.0000	(39.497)	0	0	0
29/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	26,185.0000	22,246.0000	(15.043)	0	0	0
29/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	61,416.0000	56,726.0000	(7.636)	0	0	0
29/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	12,414.0000	9,722.0000	(21.685)	0	0	0
29/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,699.0000	9,722.0000	26.276	0	0	0
29/03/2006	R203	2006/08/03			Bond Future	7.4430	7.5050	0.833	0.0000	0.0000	0
29/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	62,142.0000	57,767.0000	(7.040)	0	0	0
29/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	11,971.0000	10,173.0000	(15.020)	0	0	0
29/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	46,410.0000	42,448.0000	(8.537)	0	0	0
29/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,313.0000	5,149.0000	19.383	0	0	0
29/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	27,094.0000	30,094.0000	11.073	0	0	0
29/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,870.0000	2,294.0000	22.674	0	0	0
29/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	78,734.0000	74,122.0000	(5.858)	0	0	0
29/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	20,686.0000	18,091.0000	(12.545)	0	0	0
29/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	32,330.0000	28,976.0000	(10.374)	0	0	0
29/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,274.0000	18,477.0000	13.537	0	0	0
29/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	41,310.0000	45,012.0000	8.962	0	0	0
29/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	717.0000	904.0000	26.081	0	0	0
29/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	242.0000	314.0000	29.752	0	0	0
29/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	72.0000	96.0000	33.333	0	0	0
29/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	6,174.0000	5,077.0000	(17.768)	0	0	0
29/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	112,334.0000	107,559.0000	(4.251)	0	0	0
29/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,848.0000	10,293.0000	16.331	0	0	0
29/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	95,585.0000	90,859.0000	(4.944)	0	0	0
29/03/2006	R203	2006/11/02			Bond Future	7.4500	7.5130	0.846	0.0000	0.0000	0
29/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	78,751.0000	74,374.0000	(5.558)	0	0	0
29/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	61,272.0000	65,183.0000	6.383	0	0	0
29/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,792.0000	15,444.0000	11.978	0	0	0
29/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5,983.0000	5,095.0000	(14.842)	0	0	0
29/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	3,171.0000	2,642.0000	(16.682)	0	0	0
29/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	79,119.0000	83,388.0000	5.396	0	0	0
29/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	49,165.0000	45,497.0000	(7.461)	0	0	0
29/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	45,543.0000	48,975.0000	7.536	0	0	0
29/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	36,385.0000	33,238.0000	(8.649)	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
29/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	32,295.0000	35,156.0000	8.859	0	0	0
29/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	63,450.0000	59,369.0000	(6.432)	0	0	0
29/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	25,534.0000	22,983.0000	(9.991)	0	0	0
29/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,229.0000	9,358.0000	13.720	0	0	0
29/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	21,724.0000	23,971.0000	10.343	0	0	0
29/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	94,613.0000	90,044.0000	(4.829)	0	0	0
29/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,397.0000	2,818.0000	17.564	0	0	0
29/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,164.0000	1,392.0000	19.588	0	0	0
29/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,596.0000	5,313.0000	15.601	0	0	0
29/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	10,424.0000	9,058.0000	(13.104)	0	0	0
29/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	16,872.0000	14,935.0000	(11.481)	0	0	0
29/03/2006	R203	2007/02/01			Bond Future	7.4650	7.5270	0.831	0.0000	0.0000	0
29/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	51,615.0000	48,267.0000	(6.486)	0	0	0
29/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,680.0000	20,408.0000	9.251	0	0	0
29/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	14,333.0000	12,855.0000	(10.312)	0	0	0
29/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	50,000.0000	53,162.0000	6.324	0	0	0
29/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,443.0000	13,734.0000	10.375	0	0	0
29/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	39,789.0000	36,877.0000	(7.319)	0	0	0
29/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	64,765.0000	61,043.0000	(5.747)	0	0	0
29/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,576.0000	1,819.0000	15.419	0	0	0
29/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	78,920.0000	74,901.0000	(5.092)	0	0	0
29/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	64,784.0000	68,359.0000	5.518	0	0	0
29/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	108,974.0000	104,577.0000	(4.035)	0	0	0
29/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,829.0000	3,228.0000	14.104	0	0	0
29/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	93,755.0000	89,514.0000	(4.523)	0	0	0
29/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,850.0000	5,471.0000	12.804	0	0	0
29/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,942.0000	8,861.0000	11.571	0	0	0
29/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	9,289.0000	8,225.0000	(11.454)	0	0	0
29/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	37,351.0000	40,047.0000	7.218	0	0	0
29/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5,710.0000	4,987.0000	(12.662)	0	0	0
29/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	21,052.0000	19,107.0000	(9.239)	0	0	0
29/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	29,548.0000	27,114.0000	(8.237)	0	0	0
29/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,925.0000	29,132.0000	8.197	0	0	0
29/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	81,502.0000	85,418.0000	4.805	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
29/03/2006	R204	2006/05/04			Bond Future	7.4150	7.4750	0.809	0.0000	0.0000	80
29/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	47,772.0000	42,939.0000	(10.117)	0	0	0
29/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	349.0000	518.0000	48.424	0	0	0
29/03/2006	R204	2006/08/03			Bond Future	7.4190	7.4810	0.836	0.0000	0.0000	0
29/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	50,912.0000	46,659.0000	(8.354)	0	0	0
29/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,395.0000	5,243.0000	19.295	0	0	0
29/03/2006	R204	2006/11/02			Bond Future	7.4240	7.4870	0.849	0.0000	0.0000	0
29/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	20,044.0000	17,879.0000	(10.801)	0	0	0
29/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	34,341.0000	37,289.0000	8.584	0	0	0
29/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	48,099.0000	51,641.0000	7.364	0	0	0
29/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	12,802.0000	11,231.0000	(12.272)	0	0	0
29/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	23,365.0000	25,687.0000	9.938	0	0	0
29/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	29,528.0000	26,738.0000	(9.449)	0	0	0
29/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,463.0000	1,730.0000	18.250	0	0	0
29/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	119,128.0000	114,156.0000	(4.174)	0	0	0
29/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	64,500.0000	68,554.0000	6.285	0	0	0
29/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	41,187.0000	37,796.0000	(8.233)	0	0	0
29/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	7,647.0000	6,588.0000	(13.849)	0	0	0
29/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	4,248.0000	3,588.0000	(15.537)	0	0	0
29/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	699.0000	839.0000	20.029	0	0	0
29/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,087.0000	16,809.0000	11.414	0	0	0
29/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	83,230.0000	87,683.0000	5.350	0	0	0
29/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,213.0000	10,410.0000	12.993	0	0	0
29/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	54,740.0000	50,825.0000	(7.152)	0	0	0
29/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,875.0000	3,347.0000	16.417	0	0	0
29/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	102,361.0000	97,515.0000	(4.734)	0	0	0
29/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,305.0000	6,084.0000	14.684	0	0	0
29/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	69,766.0000	65,431.0000	(6.214)	0	0	0
29/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	85,787.0000	81,146.0000	(5.410)	0	0	0
29/03/2006	R204	2007/02/01			Bond Future	7.4350	7.4970	0.834	0.0000	0.0000	0
29/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	56,891.0000	53,262.0000	(6.379)	0	0	0
29/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	16,352.0000	14,700.0000	(10.103)	0	0	0
29/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,293.0000	21,078.0000	9.252	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
29/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	52,047.0000	55,355.0000	6.356	0	0	0
29/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	67,661.0000	71,417.0000	5.551	0	0	0
29/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	38,760.0000	41,568.0000	7.245	0	0	0
29/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	10,718.0000	9,515.0000	(11.224)	0	0	0
29/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	27,866.0000	30,155.0000	8.214	0	0	0
29/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	23,774.0000	21,622.0000	(9.052)	0	0	0
29/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	44,167.0000	40,994.0000	(7.184)	0	0	0
29/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,834.0000	14,164.0000	10.363	0	0	0
29/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	117,745.0000	113,035.0000	(4.000)	0	0	0
29/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	33,065.0000	30,394.0000	(8.078)	0	0	0
29/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,189.0000	9,133.0000	11.528	0	0	0
29/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,634.0000	1,884.0000	15.300	0	0	0
29/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	85,415.0000	89,547.0000	4.838	0	0	0
29/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	70,946.0000	66,931.0000	(5.659)	0	0	0
29/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,925.0000	3,335.0000	14.017	0	0	0
29/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,004.0000	5,642.0000	12.750	0	0	0
29/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	85,995.0000	81,674.0000	(5.025)	0	0	0
29/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	101,697.0000	97,147.0000	(4.474)	0	0	0
29/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	6,670.0000	5,842.0000	(12.414)	0	0	0
29/03/2006	R207	2006/05/04			Bond Future	7.3890	7.4470	0.785	0.0000	0.0000	0
29/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	50,177.0000	45,430.0000	(9.461)	0	0	0
29/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	302.0000	442.0000	46.358	0	0	0
29/03/2006	R207	2006/08/03			Bond Future	7.3930	7.4520	0.798	0.0000	0.0000	0
29/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	53,184.0000	49,033.0000	(7.805)	0	0	0
29/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,158.0000	4,922.0000	18.374	0	0	0
29/03/2006	R207	2006/11/02			Bond Future	7.3950	7.4550	0.811	0.0000	0.0000	0
29/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	67,973.0000	63,224.0000	(6.987)	0	0	0
29/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,095.0000	6,260.0000	22.866	0	0	0
29/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	564.0000	758.0000	34.397	0	0	0
29/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	33,867.0000	30,088.0000	(11.158)	0	0	0
29/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	56,859.0000	61,405.0000	7.995	0	0	0
29/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	50,226.0000	45,813.0000	(8.786)	0	0	0
29/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,867.0000	2,397.0000	28.388	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
29/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	86,077.0000	81,191.0000	(5.676)	0	0	0
29/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,553.0000	1,156.0000	(25.563)	0	0	0
29/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	139.0000	196.0000	41.007	0	0	0
29/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	4,457.0000	3,502.0000	(21.427)	0	0	0
29/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	37,848.0000	41,836.0000	10.537	0	0	0
29/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	10,396.0000	8,569.0000	(17.574)	0	0	0
29/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	22,481.0000	25,598.0000	13.865	0	0	0
29/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,609.0000	13,698.0000	17.995	0	0	0
29/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	20,239.0000	17,383.0000	(14.111)	0	0	0
29/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	103,990.0000	99,060.0000	(4.741)	0	0	0
29/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	28.0000	41.0000	46.429	0	0	0
29/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	121,502.0000	116,561.0000	(4.067)	0	0	0
29/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	5.0000	7.0000	40.000	0	0	0
29/03/2006	R207	2007/02/01			Bond Future	7.4030	7.4620	0.797	0.0000	0.0000	0
29/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	51,329.0000	54,457.0000	6.094	0	0	0
29/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	27,270.0000	29,411.0000	7.851	0	0	0
29/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	25,474.0000	23,312.0000	(8.487)	0	0	0
29/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	17,675.0000	16,000.0000	(9.477)	0	0	0
29/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	38,074.0000	40,715.0000	6.936	0	0	0
29/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	35,149.0000	32,488.0000	(7.571)	0	0	0
29/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	89,232.0000	85,016.0000	(4.725)	0	0	0
29/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,847.0000	5,434.0000	12.111	0	0	0
29/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,944.0000	8,815.0000	10.964	0	0	0
29/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	105,071.0000	100,645.0000	(4.212)	0	0	0
29/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	121,199.0000	116,626.0000	(3.773)	0	0	0
29/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,583.0000	1,812.0000	14.466	0	0	0
29/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,832.0000	3,208.0000	13.277	0	0	0
29/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	73,981.0000	70,050.0000	(5.314)	0	0	0
29/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,480.0000	13,712.0000	9.872	0	0	0
29/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	59,660.0000	56,090.0000	(5.984)	0	0	0
29/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	11,695.0000	10,464.0000	(10.526)	0	0	0
29/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	66,997.0000	70,568.0000	5.330	0	0	0
29/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	7,352.0000	6,496.0000	(11.643)	0	0	0
29/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,815.0000	20,477.0000	8.833	0	0	0
29/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	46,615.0000	43,474.0000	(6.738)	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
29/03/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	84,913.0000	88,859.0000	4.647	0	0	0
<b>Grand Total:</b>										<b>2,457</b>