

# Derivatives High/Low Report

High/Low for 18/04/2006

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
18/04/2006	GOVI	2006/05/04			jGovi	241.0200	241.5080	0.202	0.0000	0.0000	699
18/04/2006	GOVI	2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
18/04/2006	GOVI	2006/05/04	230.00	Call	jGovi	110,200.0000	115,080.0000	4.428	0	0	0
18/04/2006	GOVI	2006/08/03			jGovi	245.3270	245.8120	0.198	0.0000	0.0000	0
18/04/2006	GOVI	2006/08/03	230.00	Call	jGovi	153,330.0000	158,156.0000	3.147	0	0	0
18/04/2006	GOVI	2006/08/03	230.00	Put	jGovi	60.0000	36.0000	(40.000)	0	0	0
18/04/2006	GOVI	2006/11/02			jGovi	249.7480	250.2350	0.195	0.0000	0.0000	3
18/04/2006	GOVI	2006/11/02	230.00	Call	jGovi	197,560.0000	202,407.0000	2.453	0	0	0
18/04/2006	GOVI	2006/11/02	230.00	Put	jGovi	80.0000	57.0000	(28.750)	0	0	0
18/04/2006	GOVI	2007/02/01			jGovi	254.1900	254.6760	0.191	0.0000	0.0000	0
18/04/2006	GOVI	2007/02/01	230.00	Put	jGovi	52.0000	39.0000	(25.000)	0	0	0
18/04/2006	GOVI	2007/02/01	230.00	Call	jGovi	241,952.0000	246,799.0000	2.003	0	0	0
18/04/2006	J153	2010/08/31			jSwap	7.2690	7.2160	(0.729)	0.0000	0.0000	0
18/04/2006	J157	2015/09/15			jSwap	7.4840	7.4530	(0.414)	0.0000	0.0000	0
18/04/2006	J186	2026/12/21			jSwap	7.1950	7.1560	(0.542)	0.0000	0.0000	0
18/04/2006	J194	2008/02/28			jSwap	7.1550	7.1270	(0.391)	0.0000	0.0000	0
18/04/2006	J201	2014/12/22			jSwap	7.4480	7.4170	(0.416)	0.0000	0.0000	0

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18/04/2006	J203	2017/09/15			jSwap	7.4690	7.4410	(0.375)	0.0000	0.0000	0
18/04/2006	J204	2018/12/21			jSwap	7.4610	7.4290	(0.429)	0.0000	0.0000	0
18/04/2006	J207	2020/01/15			jSwap	7.4450	7.4100	(0.470)	0.0000	0.0000	0
18/04/2006	JBAR	2005/03/16			jBar	0.0000	7.0830	100.000	0.0000	0.0000	0
18/04/2006	JFRA	2006/05/04			jFra	7.1190	7.1110	(0.112)	0.0000	0.0000	0
18/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	468.0000	420.0000	(10.256)	0	0	0
18/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	176.0000	148.0000	(15.909)	0	0	0
18/04/2006	JFRA	2006/08/03			jFra	7.1810	7.1700	(0.153)	0.0000	0.0000	0
18/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,004.0000	972.0000	(3.187)	0	0	0
18/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	561.0000	555.0000	(1.070)	0	0	0
18/04/2006	JFRA	2006/11/02			jFra	7.2310	7.2200	(0.152)	0.0000	0.0000	0
18/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,386.0000	1,357.0000	(2.092)	0	0	0
18/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	820.0000	819.0000	(0.122)	0	0	0
18/04/2006	JFRA	2007/02/01			jFra	7.3190	7.2840	(0.478)	0.0000	0.0000	500
18/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,094.0000	1,045.0000	(4.479)	0	0	0
18/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,537.0000	1,574.0000	2.407	0	0	0
18/04/2006	JFRA	2007/05/03			jFra	7.3640	7.3210	(0.584)	0.0000	0.0000	0
18/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,356.0000	1,297.0000	(4.351)	0	0	0
18/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,689.0000	1,736.0000	2.783	0	0	0
18/04/2006	JFRA	2007/08/02			jFra	7.4080	7.3860	(0.297)	0.0000	0.0000	0
18/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,576.0000	1,541.0000	(2.221)	0	0	0
18/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,801.0000	1,820.0000	1.055	0	0	0
18/04/2006	JFRA	2007/11/01			jFra	7.4950	7.4630	(0.427)	0.0000	0.0000	0
18/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,923.0000	1,873.0000	(2.600)	0	0	0

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18/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,936.0000	1,970.0000	1.756	0	0	0
18/04/2006	JFRA	2008/02/07			jFra	7.5320	7.5000	(0.425)	0.0000	0.0000	0
18/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,965.0000	26,825.0000	(0.519)	0	0	0
18/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,871.0000	26,811.0000	(0.223)	0	0	0
18/04/2006	JN02	2006/05/04			jNote	7.3250	7.3010	(0.328)	0.0000	0.0000	0
18/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	4,095.0000	3,695.0000	(9.768)	0	0	0
18/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	5,536.0000	4,691.0000	(15.264)	0	0	0
18/04/2006	JN02	2006/08/03			jNote	7.3830	7.3540	(0.393)	0.0000	0.0000	0
18/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	9,846.0000	9,852.0000	0.061	0	0	0
18/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,313.0000	11,782.0000	(4.313)	0	0	0
18/04/2006	JN02	2006/11/02			jNote	7.4360	7.4020	(0.457)	0.0000	0.0000	0
18/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,188.0000	13,303.0000	0.872	0	0	0
18/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,638.0000	16,123.0000	(3.095)	0	0	0
18/04/2006	JN05	2006/05/04			jNote	7.5300	7.4890	(0.544)	0.0000	0.0000	0
18/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	1,044.0000	949.0000	(9.100)	0	0	0
18/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	12,656.0000	10,870.0000	(14.112)	0	0	0
18/04/2006	JN05	2006/08/03			jNote	7.5640	7.5200	(0.582)	0.0000	0.0000	0
18/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,686.0000	17,253.0000	(7.669)	0	0	0
18/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,677.0000	6,057.0000	6.694	0	0	0
18/04/2006	JN05	2006/11/02			jNote	7.5960	7.5500	(0.606)	0.0000	0.0000	0
18/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,700.0000	9,219.0000	5.966	0	0	0
18/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,020.0000	21,647.0000	(5.964)	0	0	0
18/04/2006	JN10	2006/05/04			jNote	7.6310	7.6040	(0.354)	0.0000	0.0000	0
18/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	26,625.0000	24,756.0000	(7.020)	0	0	0
18/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	51.0000	29.0000	(43.137)	0	0	0
18/04/2006	JN10	2006/08/03			jNote	7.6480	7.6210	(0.353)	0.0000	0.0000	0
18/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,210.0000	2,362.0000	6.878	0	0	0

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18/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	29,935.0000	28,245.0000	(5.646)	0	0	0
18/04/2006	JN10	2006/11/02			jNote	7.6640	7.6360	(0.365)	0.0000	0.0000	0
18/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	33,349.0000	31,742.0000	(4.819)	0	0	0
18/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,544.0000	4,844.0000	6.602	0	0	0
18/04/2006	JROD	2006/04/28			jRod	6.4000	6.7100	4.844	0.0000	0.0000	0
18/04/2006	JROD	2006/05/31			jRod	6.5140	6.7930	4.283	0.0000	0.0000	0
18/04/2006	JROD	2006/06/30			jRod	6.6430	6.9200	4.170	0.0000	0.0000	0
18/04/2006	JROD	2006/07/31			jRod	6.7850	6.9270	2.093	0.0000	0.0000	0
18/04/2006	JROD	2006/08/31			jRod	6.8520	6.9960	2.102	0.0000	0.0000	0
18/04/2006	R153	2006/05/04			Bond Future	7.2730	7.2180	(0.756)	0.0000	0.0000	228
18/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	2,807.0000	3,553.0000	26.576	0	0	0
18/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	3,753.0000	2,236.0000	(40.421)	0	0	10
18/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	11,501.0000	9,274.0000	(19.364)	0	0	0
18/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	216.0000	251.0000	16.204	0	0	0
18/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	19,457.0000	21,674.0000	11.394	0	0	0
18/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	54.0000	8.0000	(85.185)	0	0	0
18/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	49,120.0000	51,383.0000	4.607	0	0	0
18/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
18/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	29,418.0000	31,678.0000	7.682	0	0	0
18/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	77,899.0000	80,162.0000	2.905	0	0	0
18/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
18/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	39,320.0000	41,583.0000	5.755	0	0	0
18/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
18/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	21,739.0000	19,475.0000	(10.414)	0	0	0
18/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	58,815.0000	61,078.0000	3.848	0	0	0
18/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	68,408.0000	70,671.0000	3.308	0	0	0
18/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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18/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	622.0000	206.0000	(66.881)	0	0	0
18/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	9,905.0000	11,752.0000	18.647	0	0	0
18/04/2006	R153	2006/08/03			Bond Future	7.2710	7.2120	(0.811)	0.0000	0.0000	24
18/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,406.0000	7,101.0000	(15.525)	0	0	0
18/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	13,896.0000	12,160.0000	(12.493)	0	0	0
18/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	7,590.0000	8,579.0000	13.030	0	0	0
18/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,313.0000	3,870.0000	16.813	0	0	0
18/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	55,952.0000	58,178.0000	3.978	0	0	0
18/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	411.0000	290.0000	(29.440)	0	0	0
18/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	38,054.0000	40,138.0000	5.476	0	0	0
18/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	46,961.0000	49,134.0000	4.627	0	0	0
18/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	21,058.0000	22,782.0000	8.187	0	0	0
18/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	120.0000	80.0000	(33.333)	0	0	0
18/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	29,333.0000	31,277.0000	6.627	0	0	0
18/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,439.0000	1,089.0000	(24.322)	0	0	0
18/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	215.0000	147.0000	(31.628)	0	0	0
18/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,636.0000	2,066.0000	(21.624)	0	0	0
18/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	64,950.0000	67,204.0000	3.470	0	0	0
18/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	785.0000	575.0000	(26.752)	0	0	0
18/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	4,797.0000	3,903.0000	(18.637)	0	0	100
18/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	13,649.0000	15,050.0000	10.264	0	0	0
18/04/2006	R153	2006/11/02			Bond Future	7.2720	7.2090	(0.866)	0.0000	0.0000	0
18/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,155.0000	9,891.0000	(11.331)	0	0	0
18/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	10,351.0000	11,393.0000	10.067	0	0	0
18/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,711.0000	14,129.0000	(10.069)	0	0	0
18/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	5,712.0000	6,436.0000	12.675	0	0	0
18/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,669.0000	2,254.0000	(15.549)	0	0	100
18/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	37,761.0000	39,653.0000	5.010	0	0	0
18/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	45,752.0000	47,748.0000	4.363	0	0	0
18/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,900.0000	1,590.0000	(16.316)	0	0	0
18/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	29,601.0000	27,483.0000	(7.155)	0	0	0
18/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	70,362.0000	72,535.0000	3.088	0	0	0
18/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	735.0000	601.0000	(18.231)	0	0	0

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18/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	16,088.0000	17,416.0000	8.255	0	0	0
18/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	21,931.0000	20,046.0000	(8.595)	0	0	0
18/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,647.0000	3,068.0000	15.905	0	0	0
18/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	997.0000	820.0000	(17.753)	0	0	0
18/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	62,115.0000	64,245.0000	3.429	0	0	0
18/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,897.0000	55,970.0000	3.846	0	0	0
18/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,422.0000	4,680.0000	(13.685)	0	0	0
18/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	30,037.0000	31,788.0000	5.829	0	0	0
18/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,789.0000	3,233.0000	(14.674)	0	0	0
18/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	940.0000	1,130.0000	20.213	0	0	0
18/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,370.0000	1,137.0000	(17.007)	0	0	0
18/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	22,740.0000	24,305.0000	6.882	0	0	0
18/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,787.0000	6,808.0000	(12.572)	0	0	0
18/04/2006	R153	2007/02/01			Bond Future	7.2830	7.2170	(0.906)	0.0000	0.0000	0
18/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,269.0000	13,034.0000	(8.655)	0	0	0
18/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,614.0000	9,412.0000	9.264	0	0	0
18/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,139.0000	14,166.0000	7.816	0	0	0
18/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,351.0000	16,887.0000	(7.978)	0	0	0
18/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,489.0000	2,201.0000	(11.571)	0	0	0
18/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,600.0000	2,949.0000	13.423	0	0	0
18/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	67,434.0000	69,408.0000	2.927	0	0	0
18/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,987.0000	2,647.0000	(11.383)	0	0	0
18/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,935.0000	61,857.0000	3.207	0	0	0
18/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,173.0000	10,144.0000	(9.210)	0	0	0
18/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,570.0000	19,802.0000	6.634	0	0	0
18/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	23,516.0000	21,818.0000	(7.221)	0	0	0
18/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,093.0000	5,658.0000	11.094	0	0	0
18/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	29,789.0000	27,876.0000	(6.422)	0	0	0
18/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	24,644.0000	26,053.0000	5.717	0	0	0
18/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,798.0000	7,945.0000	(9.695)	0	0	0
18/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,182.0000	32,738.0000	4.990	0	0	0
18/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,964.0000	6,259.0000	(10.123)	0	0	0
18/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,621.0000	3,218.0000	(11.130)	0	0	0
18/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	52,499.0000	54,357.0000	3.539	0	0	0
18/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,466.0000	3,982.0000	(10.837)	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
18/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,559.0000	4,976.0000	(10.487)	0	0	0
18/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	38,073.0000	39,750.0000	4.405	0	0	0
18/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	45,199.0000	46,976.0000	3.932	0	0	0
18/04/2006	R157	2006/05/04			Bond Future	7.4730	7.4380	(0.468)	0.0000	0.0000	109
18/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	19.0000	10.0000	(47.368)	0	0	0
18/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	40,242.0000	37,309.0000	(7.288)	0	0	0
18/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
18/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	62,854.0000	65,776.0000	4.649	0	0	0
18/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	101,288.0000	104,212.0000	2.887	0	0	0
18/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
18/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	82,260.0000	85,185.0000	3.556	0	0	0
18/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	119,942.0000	122,867.0000	2.439	0	0	0
18/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	810.0000	301.0000	(62.840)	0	0	0
18/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	23,666.0000	26,081.0000	10.205	0	0	0
18/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	5,643.0000	3,634.0000	(35.602)	0	0	0
18/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	7,894.0000	8,809.0000	11.591	0	0	50
18/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	958.0000	906.0000	(5.428)	0	0	0
18/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	43,114.0000	45,988.0000	6.666	0	0	0
18/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	19,730.0000	16,755.0000	(15.079)	0	0	0
18/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	138,233.0000	141,157.0000	2.115	0	0	0
18/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	61.0000	10.0000	(83.607)	0	0	0
18/04/2006	R157	2006/08/03			Bond Future	7.4810	7.4450	(0.481)	0.0000	0.0000	4
18/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	62,927.0000	65,438.0000	3.990	0	0	0
18/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,134.0000	1,709.0000	(19.916)	0	0	0
18/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	229.0000	164.0000	(28.384)	0	0	0
18/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	116,904.0000	119,776.0000	2.457	0	0	0
18/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	484.0000	359.0000	(25.826)	0	0	0
18/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	134,703.0000	137,606.0000	2.155	0	0	0
18/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	110.0000	76.0000	(30.909)	0	0	0
18/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	30,228.0000	31,979.0000	5.793	0	0	0
18/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,545.0000	7,359.0000	(13.879)	0	0	100

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
18/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,021.0000	787.0000	(22.919)	0	0	0
18/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	98,892.0000	101,704.0000	2.844	0	0	0
18/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,347.0000	3,612.0000	(16.908)	0	0	0
18/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	2,758.0000	3,010.0000	9.137	0	0	0
18/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	27,009.0000	24,725.0000	(8.456)	0	0	0
18/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	42,691.0000	40,006.0000	(6.289)	0	0	0
18/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	45,776.0000	47,978.0000	4.810	0	0	0
18/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	80,804.0000	83,507.0000	3.345	0	0	0
18/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	8,020.0000	8,672.0000	8.130	0	0	0
18/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	17,356.0000	18,554.0000	6.903	0	0	0
18/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	15,809.0000	14,070.0000	(11.000)	0	0	0
18/04/2006	R157	2006/11/02			Bond Future	7.4890	7.4520	(0.494)	0.0000	0.0000	0
18/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	62,992.0000	60,274.0000	(4.315)	0	0	0
18/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	165,399.0000	168,281.0000	1.742	0	0	0
18/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	684.0000	572.0000	(16.374)	0	0	0
18/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	148,841.0000	151,674.0000	1.903	0	0	0
18/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,069.0000	905.0000	(15.341)	0	0	0
18/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	351.0000	287.0000	(18.234)	0	0	0
18/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,559.0000	2,785.0000	8.832	0	0	0
18/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	132,014.0000	134,794.0000	2.106	0	0	0
18/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	115,084.0000	117,789.0000	2.350	0	0	0
18/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	49,415.0000	51,403.0000	4.023	0	0	0
18/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	46,037.0000	43,585.0000	(5.326)	0	0	0
18/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,435.0000	6,927.0000	7.646	0	0	0
18/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,679.0000	1,439.0000	(14.294)	0	0	0
18/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,591.0000	8,634.0000	(9.978)	0	0	0
18/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,201.0000	5,511.0000	(11.127)	0	0	0
18/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	64,949.0000	67,203.0000	3.470	0	0	0
18/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,994.0000	3,505.0000	(12.243)	0	0	117
18/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,582.0000	2,239.0000	(13.284)	0	0	0
18/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	81,308.0000	83,763.0000	3.019	0	0	0
18/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	98,113.0000	100,714.0000	2.651	0	0	0
18/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	32,335.0000	30,250.0000	(6.448)	0	0	0
18/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	35,202.0000	36,856.0000	4.699	0	0	0
18/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	13,166.0000	14,025.0000	6.524	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
18/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,666.0000	13,376.0000	(8.796)	0	0	158
18/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	22,938.0000	24,205.0000	5.524	0	0	0
18/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	22,065.0000	20,386.0000	(7.609)	0	0	0
18/04/2006	R157	2007/02/01			Bond Future	7.5050	7.4670	(0.506)	0.0000	0.0000	0
18/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,103.0000	14,984.0000	(6.949)	0	0	0
18/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	50,999.0000	48,713.0000	(4.482)	0	0	0
18/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	11,162.0000	11,821.0000	5.904	0	0	0
18/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,733.0000	20,353.0000	(6.350)	0	0	0
18/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	40,522.0000	42,088.0000	3.865	0	0	0
18/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	28,807.0000	30,080.0000	4.419	0	0	0
18/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	53,712.0000	55,539.0000	3.401	0	0	0
18/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	38,752.0000	36,768.0000	(5.120)	0	0	0
18/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	18,825.0000	19,787.0000	5.110	0	0	0
18/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	29,194.0000	27,521.0000	(5.731)	0	0	0
18/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	68,036.0000	70,084.0000	3.010	0	0	0
18/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	146,374.0000	149,033.0000	1.817	0	0	0
18/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	130,430.0000	133,017.0000	1.983	0	0	0
18/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,908.0000	2,622.0000	(9.835)	0	0	0
18/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,888.0000	1,685.0000	(10.752)	0	0	0
18/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	161,883.0000	164,626.0000	1.694	0	0	0
18/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,011.0000	4,560.0000	(9.000)	0	0	0
18/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,801.0000	3,443.0000	(9.419)	0	0	0
18/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,656.0000	6,089.0000	(8.519)	0	0	0
18/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	114,490.0000	116,984.0000	2.178	0	0	0
18/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	83,111.0000	85,342.0000	2.684	0	0	0
18/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,955.0000	11,058.0000	(7.503)	0	0	0
18/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	98,665.0000	101,043.0000	2.410	0	0	0
18/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	8,899.0000	8,185.0000	(8.023)	0	0	0
18/04/2006	R186	2006/05/04			Bond Future	7.2310	7.1910	(0.553)	0.0000	0.0000	34
18/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	97,104.0000	102,459.0000	5.515	0	0	0
18/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	11,743.0000	13,605.0000	15.856	0	0	0
18/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
18/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	9,208.0000	5,709.0000	(38.000)	0	0	0
18/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	32,619.0000	27,261.0000	(16.426)	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
18/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	66,839.0000	72,112.0000	7.889	0	0	0
18/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	104.0000	16.0000	(84.615)	0	0	0
18/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	126,370.0000	131,730.0000	4.242	0	0	0
18/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	181,818.0000	187,179.0000	2.949	0	0	0
18/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	16.0000	9.0000	(43.750)	0	0	0
18/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	66,665.0000	61,297.0000	(8.052)	0	0	0
18/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	154,595.0000	159,955.0000	3.467	0	0	0
18/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	1,309.0000	456.0000	(65.164)	0	0	0
18/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	36,540.0000	41,048.0000	12.337	0	0	0
18/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	103,252.0000	97,891.0000	(5.192)	0	0	0
18/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	1,213.0000	1,215.0000	0.165	0	0	0
18/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	208,082.0000	213,443.0000	2.576	0	0	0
18/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R186	2006/08/03			Bond Future	7.2310	7.1900	(0.567)	0.0000	0.0000	0
18/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	99,599.0000	104,363.0000	4.783	0	0	0
18/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,143.0000	2,450.0000	(22.049)	0	0	0
18/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	11,245.0000	12,525.0000	11.383	0	0	0
18/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	47,514.0000	50,968.0000	7.269	0	0	0
18/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	12,526.0000	10,524.0000	(15.983)	0	0	0
18/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
18/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	206,849.0000	212,293.0000	2.632	0	0	0
18/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	3,383.0000	3,841.0000	13.538	0	0	0
18/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	29.0000	17.0000	(41.379)	0	0	0
18/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	69,541.0000	64,543.0000	(7.187)	0	0	0
18/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	72,615.0000	76,863.0000	5.850	0	0	0
18/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	232,047.0000	237,500.0000	2.350	0	0	0
18/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	180,805.0000	186,220.0000	2.995	0	0	0
18/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	42,425.0000	38,248.0000	(9.846)	0	0	0
18/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	391.0000	269.0000	(31.202)	0	0	0
18/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	114.0000	73.0000	(35.965)	0	0	0
18/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,330.0000	5,122.0000	(19.084)	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
18/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,180.0000	867.0000	(26.525)	0	0	0
18/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	23,819.0000	20,760.0000	(12.843)	0	0	0
18/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	154,007.0000	159,341.0000	3.463	0	0	0
18/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	26,336.0000	28,733.0000	9.102	0	0	0
18/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	126,732.0000	131,876.0000	4.059	0	0	0
18/04/2006	R186	2006/11/02			Bond Future	7.2290	7.1880	(0.567)	0.0000	0.0000	0
18/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	50,165.0000	46,405.0000	(7.495)	0	0	0
18/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	19,478.0000	21,136.0000	8.512	0	0	0
18/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	74,078.0000	69,557.0000	(6.103)	0	0	0
18/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	8,680.0000	9,578.0000	10.346	0	0	0
18/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	2,777.0000	3,130.0000	12.712	0	0	0
18/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	33,056.0000	30,125.0000	(8.867)	0	0	0
18/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	13,816.0000	12,240.0000	(11.407)	0	0	0
18/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	79,907.0000	83,749.0000	4.808	0	0	0
18/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	35,818.0000	38,306.0000	6.946	0	0	0
18/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	21,443.0000	19,261.0000	(10.176)	0	0	0
18/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	56,448.0000	59,685.0000	5.734	0	0	0
18/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	104,202.0000	99,137.0000	(4.861)	0	0	0
18/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,961.0000	7,838.0000	(12.532)	0	0	0
18/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	129,835.0000	134,551.0000	3.632	0	0	0
18/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	105,030.0000	109,326.0000	4.090	0	0	0
18/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	155,357.0000	160,366.0000	3.224	0	0	0
18/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,849.0000	4,146.0000	(14.498)	0	0	0
18/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	206,337.0000	211,642.0000	2.571	0	0	0
18/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,187.0000	964.0000	(18.787)	0	0	0
18/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	537.0000	424.0000	(21.043)	0	0	0
18/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	180,997.0000	186,192.0000	2.870	0	0	0
18/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,472.0000	2,062.0000	(16.586)	0	0	0
18/04/2006	R186	2007/02/01			Bond Future	7.2300	7.1880	(0.581)	0.0000	0.0000	0
18/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	111,542.0000	115,616.0000	3.652	0	0	0
18/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	22,106.0000	20,275.0000	(8.283)	0	0	0
18/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	79,594.0000	75,310.0000	(5.382)	0	0	0
18/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	87,601.0000	91,279.0000	4.199	0	0	0
18/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,266.0000	14,831.0000	(8.822)	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
18/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	57,550.0000	53,943.0000	(6.268)	0	0	0
18/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	30,267.0000	27,941.0000	(7.685)	0	0	0
18/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	134,412.0000	138,886.0000	3.329	0	0	0
18/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	44,311.0000	46,895.0000	5.832	0	0	0
18/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,203.0000	1,901.0000	(13.709)	0	0	0
18/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	41,699.0000	38,774.0000	(7.015)	0	0	0
18/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	14,567.0000	15,792.0000	8.409	0	0	0
18/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	158,164.0000	162,959.0000	3.032	0	0	0
18/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	64,889.0000	68,073.0000	4.907	0	0	0
18/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	206,565.0000	211,773.0000	2.521	0	0	0
18/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,827.0000	3,353.0000	(12.386)	0	0	0
18/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	182,341.0000	187,377.0000	2.762	0	0	0
18/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,421.0000	5,706.0000	(11.135)	0	0	0
18/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,400.0000	9,366.0000	(9.942)	0	0	0
18/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	26,962.0000	28,864.0000	7.054	0	0	0
18/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	6,549.0000	7,208.0000	10.063	0	0	0
18/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	107,311.0000	102,460.0000	(4.521)	0	0	0
18/04/2006	R194	2006/05/04			Bond Future	7.1420	7.1070	(0.490)	0.0000	0.0000	101
18/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
18/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,425.0000	11,025.0000	5.755	0	0	0
18/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,415.0000	32,019.0000	1.923	0	0	0
18/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,476.0000	2,797.0000	12.964	0	0	0
18/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,224.0000	6,776.0000	8.869	0	0	0
18/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	71.0000	20.0000	(71.831)	0	0	0
18/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,261.0000	27,865.0000	2.216	0	0	0
18/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,817.0000	2,233.0000	(20.731)	0	0	0
18/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,154.0000	10,550.0000	(5.415)	0	0	0
18/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	615.0000	332.0000	(46.016)	0	0	0
18/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,665.0000	15,269.0000	4.119	0	0	0
18/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,085.0000	23,689.0000	2.616	0	0	0
18/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	363.0000	383.0000	5.510	0	0	0
18/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,539.0000	14,935.0000	(3.887)	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
18/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
18/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,886.0000	19,490.0000	3.198	0	0	0
18/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,797.0000	6,191.0000	(8.916)	0	0	0
18/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R194	2006/08/03			Bond Future	7.1140	7.0760	(0.534)	0.0000	0.0000	0
18/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,568.0000	14,055.0000	3.589	0	0	0
18/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,179.0000	10,622.0000	4.352	0	0	0
18/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,024.0000	7,400.0000	5.353	0	0	0
18/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,769.0000	3,377.0000	(10.401)	0	0	0
18/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,267.0000	1,074.0000	(15.233)	0	0	0
18/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,061.0000	2,237.0000	8.540	0	0	0
18/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	176.0000	135.0000	(23.295)	0	0	0
18/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	717.0000	591.0000	(17.573)	0	0	0
18/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,148.0000	5,655.0000	(8.019)	0	0	0
18/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,538.0000	21,089.0000	2.683	0	0	0
18/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,261.0000	4,545.0000	6.665	0	0	0
18/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	16,996.0000	17,524.0000	3.107	0	0	0
18/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	418.0000	336.0000	(19.617)	0	0	0
18/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,227.0000	1,943.0000	(12.753)	0	0	0
18/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	679.0000	755.0000	11.193	0	0	0
18/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,128.0000	24,690.0000	2.329	0	0	0
18/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	67.0000	48.0000	(28.358)	0	0	0
18/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,729.0000	28,295.0000	2.041	0	0	0
18/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	22.0000	15.0000	(31.818)	0	0	0
18/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
18/04/2006	R194	2006/11/02			Bond Future	7.0850	7.0410	(0.621)	0.0000	0.0000	0
18/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,745.0000	5,326.0000	(7.293)	0	0	0
18/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,491.0000	1,629.0000	9.256	0	0	0
18/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	363.0000	308.0000	(15.152)	0	0	0
18/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2,941.0000	3,157.0000	7.344	0	0	0
18/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,949.0000	7,455.0000	(6.215)	0	0	0

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18/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	503.0000	567.0000	12.724	0	0	0
18/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,729.0000	10,187.0000	(5.052)	0	0	0
18/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	79.0000	94.0000	18.987	0	0	0
18/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,874.0000	13,318.0000	(4.007)	0	0	0
18/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	4,927.0000	5,216.0000	5.866	0	0	0
18/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,266.0000	7,615.0000	4.803	0	0	0
18/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,018.0000	3,677.0000	(8.487)	0	0	0
18/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,030.0000	1,822.0000	(10.246)	0	0	0
18/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
18/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,476.0000	1,314.0000	(10.976)	0	0	0
18/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9,848.0000	10,244.0000	4.021	0	0	0
18/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,064.0000	18,567.0000	2.785	0	0	0
18/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,840.0000	2,572.0000	(9.437)	0	0	0
18/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	640.0000	555.0000	(13.281)	0	0	0
18/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,569.0000	13,001.0000	3.437	0	0	0
18/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,074.0000	949.0000	(11.639)	0	0	0
18/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,245.0000	15,718.0000	3.103	0	0	0
18/04/2006	R194	2007/02/01			Bond Future	7.0710	7.0210	(0.707)	0.0000	0.0000	0
18/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,805.0000	2,592.0000	(7.594)	0	0	0
18/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,202.0000	7,503.0000	4.179	0	0	0
18/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,271.0000	9,603.0000	3.581	0	0	0
18/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,034.0000	6,624.0000	(5.829)	0	0	0
18/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,966.0000	8,506.0000	(5.130)	0	0	0
18/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,137.0000	1,242.0000	9.235	0	0	0
18/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,324.0000	2,142.0000	(7.831)	0	0	0
18/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	677.0000	606.0000	(10.487)	0	0	0
18/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,957.0000	1,800.0000	(8.022)	0	0	0
18/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	471.0000	526.0000	11.677	0	0	0
18/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,728.0000	18,171.0000	2.499	0	0	0
18/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,444.0000	11,802.0000	3.128	0	0	0
18/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	988.0000	893.0000	(9.615)	0	0	0
18/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,408.0000	1,284.0000	(8.807)	0	0	0
18/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,282.0000	5,544.0000	4.960	0	0	0
18/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,425.0000	13,816.0000	2.912	0	0	0
18/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,528.0000	15,947.0000	2.698	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
18/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,226.0000	10,732.0000	(4.400)	0	0	0
18/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	125.0000	144.0000	15.200	0	0	0
18/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,605.0000	3,819.0000	5.936	0	0	0
18/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,335.0000	4,036.0000	(6.897)	0	0	0
18/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,443.0000	3,191.0000	(7.319)	0	0	0
18/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,166.0000	2,326.0000	7.387	0	0	0
18/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,474.0000	5,120.0000	(6.467)	0	0	0
18/04/2006	R201	2006/05/04			Bond Future	7.4640	7.4290	(0.469)	0.0000	0.0000	66
18/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	109,965.0000	112,276.0000	2.102	0	0	0
18/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	65,635.0000	67,946.0000	3.521	0	0	0
18/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	501.0000	172.0000	(65.669)	0	0	0
18/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	95,472.0000	97,784.0000	2.422	0	0	0
18/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	34,654.0000	36,935.0000	6.582	0	0	0
18/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	3,908.0000	2,425.0000	(37.948)	0	0	0
18/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	19,153.0000	21,135.0000	10.348	0	0	0
18/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	80,698.0000	83,009.0000	2.864	0	0	0
18/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	6,279.0000	7,107.0000	13.187	0	0	0
18/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	36.0000	5.0000	(86.111)	0	0	0
18/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	50,279.0000	52,588.0000	4.592	0	0	0
18/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
18/04/2006	R201	2006/08/03			Bond Future	7.4730	7.4370	(0.482)	0.0000	0.0000	0
18/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	231.0000	166.0000	(28.139)	0	0	0
18/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	11,014.0000	9,689.0000	(12.030)	0	0	0
18/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	78,661.0000	80,919.0000	2.871	0	0	0
18/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	69.0000	46.0000	(33.333)	0	0	0
18/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	107,150.0000	109,467.0000	2.162	0	0	0
18/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	18.0000	11.0000	(38.889)	0	0	0
18/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	12,752.0000	13,751.0000	7.834	0	0	0
18/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	92,985.0000	95,286.0000	2.475	0	0	0
18/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	678.0000	516.0000	(23.894)	0	0	0

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18/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	64,345.0000	66,507.0000	3.360	0	0	0
18/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,637.0000	4,779.0000	(15.221)	0	0	0
18/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	23,302.0000	24,768.0000	6.291	0	0	0
18/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	36,092.0000	37,903.0000	5.018	0	0	0
18/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	49,999.0000	52,032.0000	4.066	0	0	0
18/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,376.0000	1,085.0000	(21.148)	0	0	0
18/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,801.0000	2,289.0000	(18.279)	0	0	0
18/04/2006	R201	2006/11/02			Bond Future	7.4800	7.4430	(0.495)	0.0000	0.0000	0
18/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	8,769.0000	9,448.0000	7.743	0	0	0
18/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	23,371.0000	21,717.0000	(7.077)	0	0	0
18/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	15,409.0000	14,118.0000	(8.378)	0	0	0
18/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	16,667.0000	17,708.0000	6.246	0	0	0
18/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3,760.0000	4,115.0000	9.441	0	0	0
18/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	34,520.0000	32,542.0000	(5.730)	0	0	0
18/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	104,718.0000	106,991.0000	2.171	0	0	0
18/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,171.0000	1,305.0000	11.443	0	0	0
18/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	9,924.0000	8,965.0000	(9.663)	0	0	0
18/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,436.0000	5,740.0000	(10.814)	0	0	0
18/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	26,749.0000	28,121.0000	5.129	0	0	0
18/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	307.0000	248.0000	(19.218)	0	0	0
18/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	48,393.0000	46,195.0000	(4.542)	0	0	0
18/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	51,290.0000	53,125.0000	3.578	0	0	0
18/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	38,541.0000	40,178.0000	4.247	0	0	0
18/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	64,507.0000	66,492.0000	3.077	0	0	0
18/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,185.0000	3,688.0000	(11.876)	0	0	0
18/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	91,153.0000	93,370.0000	2.432	0	0	0
18/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,389.0000	1,182.0000	(14.903)	0	0	0
18/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	675.0000	561.0000	(16.889)	0	0	0
18/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,677.0000	2,330.0000	(12.962)	0	0	0
18/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	77,675.0000	79,800.0000	2.736	0	0	0
18/04/2006	R201	2007/02/01			Bond Future	7.4920	7.4550	(0.494)	0.0000	0.0000	0
18/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	52,760.0000	54,418.0000	3.143	0	0	0
18/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,638.0000	9,837.0000	(7.530)	0	0	0
18/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	29,602.0000	30,880.0000	4.317	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
18/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	13,911.0000	12,914.0000	(7.167)	0	0	0
18/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,479.0000	6,863.0000	(8.236)	0	0	0
18/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	41,258.0000	42,732.0000	3.573	0	0	0
18/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	65,295.0000	67,082.0000	2.737	0	0	0
18/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,517.0000	3,175.0000	(9.724)	0	0	0
18/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	11,704.0000	12,438.0000	6.271	0	0	0
18/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	77,338.0000	79,270.0000	2.498	0	0	0
18/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	36,785.0000	34,967.0000	(4.942)	0	0	0
18/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	49,286.0000	47,240.0000	(4.151)	0	0	0
18/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	6,034.0000	6,490.0000	7.557	0	0	0
18/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,226.0000	1,078.0000	(12.072)	0	0	0
18/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	26,692.0000	25,152.0000	(5.770)	0	0	0
18/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	102,582.0000	104,708.0000	2.072	0	0	0
18/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,119.0000	1,888.0000	(10.901)	0	0	0
18/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	89,830.0000	91,874.0000	2.275	0	0	0
18/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,616.0000	5,129.0000	(8.672)	0	0	0
18/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,482.0000	2,711.0000	9.226	0	0	0
18/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	19,702.0000	20,724.0000	5.187	0	0	0
18/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	19,211.0000	17,959.0000	(6.517)	0	0	0
18/04/2006	R203	2006/05/04			Bond Future	7.4780	7.4480	(0.401)	0.0000	0.0000	0
18/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,165.0000	526.0000	(54.850)	0	0	0
18/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	22,241.0000	23,961.0000	7.733	0	0	0
18/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	40,052.0000	42,337.0000	5.705	0	0	0
18/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
18/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	58,388.0000	60,744.0000	4.035	0	0	0
18/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	93.0000	20.0000	(78.495)	0	0	0
18/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	150.0000	87.0000	(42.000)	0	0	0
18/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	6,600.0000	4,655.0000	(29.470)	0	0	0
18/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	8,326.0000	8,739.0000	4.960	0	0	0
18/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	93,921.0000	96,280.0000	2.512	0	0	0
18/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	76,368.0000	78,728.0000	3.090	0	0	0
18/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	38,582.0000	36,160.0000	(6.278)	0	0	0
18/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	111,054.0000	113,413.0000	2.124	0	0	0
18/04/2006	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
18/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	19,785.0000	17,227.0000	(12.929)	0	0	0
18/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	1,679.0000	1,480.0000	(11.852)	0	0	0
18/04/2006	R203	2006/08/03			Bond Future	7.4840	7.4530	(0.414)	0.0000	0.0000	0
18/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	58,772.0000	60,846.0000	3.529	0	0	0
18/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,676.0000	1,350.0000	(19.451)	0	0	0
18/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,770.0000	7,716.0000	(12.018)	0	0	0
18/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	43,021.0000	44,786.0000	4.103	0	0	0
18/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	29,076.0000	30,422.0000	4.629	0	0	0
18/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,099.0000	3,465.0000	(15.467)	0	0	0
18/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	595.0000	453.0000	(23.866)	0	0	0
18/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	109,134.0000	111,518.0000	2.184	0	0	0
18/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	183.0000	130.0000	(28.962)	0	0	0
18/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	48.0000	32.0000	(33.333)	0	0	0
18/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	75,435.0000	77,693.0000	2.993	0	0	0
18/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	17,808.0000	18,694.0000	4.975	0	0	0
18/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,572.0000	15,058.0000	(9.136)	0	0	0
18/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	4,620.0000	4,830.0000	4.545	0	0	0
18/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	42,932.0000	40,742.0000	(5.101)	0	0	0
18/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	92,349.0000	94,697.0000	2.543	0	0	0
18/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	9,702.0000	10,187.0000	4.999	0	0	0
18/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	28,001.0000	26,085.0000	(6.843)	0	0	0
18/04/2006	R203	2006/11/02			Bond Future	7.4910	7.4590	(0.427)	0.0000	0.0000	0
18/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,289.0000	7,505.0000	(9.458)	0	0	0
18/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	60,278.0000	62,205.0000	3.197	0	0	0
18/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	75,548.0000	77,680.0000	2.822	0	0	0
18/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,320.0000	2,013.0000	(13.233)	0	0	0
18/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,551.0000	4,039.0000	(11.250)	0	0	0
18/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	46,100.0000	47,755.0000	3.590	0	0	0
18/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	91,419.0000	93,689.0000	2.483	0	0	0
18/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	33,532.0000	34,866.0000	3.978	0	0	0
18/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,452.0000	2,566.0000	4.649	0	0	0
18/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,065.0000	12,961.0000	(7.849)	0	0	0
18/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	81,525.0000	79,201.0000	(2.851)	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
18/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	63,274.0000	61,070.0000	(3.483)	0	0	0
18/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4,859.0000	5,093.0000	4.816	0	0	0
18/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,095.0000	926.0000	(15.434)	0	0	0
18/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	47,070.0000	45,054.0000	(4.283)	0	0	0
18/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	33,334.0000	31,578.0000	(5.268)	0	0	0
18/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	14,786.0000	15,468.0000	4.612	0	0	0
18/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	8,825.0000	9,248.0000	4.793	0	0	0
18/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,329.0000	20,887.0000	(6.458)	0	0	0
18/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	23,013.0000	24,010.0000	4.332	0	0	0
18/04/2006	R203	2007/02/01			Bond Future	7.5030	7.4710	(0.426)	0.0000	0.0000	0
18/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	27,331.0000	28,339.0000	3.688	0	0	0
18/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,556.0000	26,167.0000	(5.041)	0	0	0
18/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	38,302.0000	36,659.0000	(4.290)	0	0	0
18/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	19,156.0000	19,909.0000	3.931	0	0	0
18/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,852.0000	5,065.0000	4.390	0	0	0
18/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,992.0000	7,361.0000	(7.895)	0	0	0
18/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	76,055.0000	78,014.0000	2.576	0	0	0
18/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	61,968.0000	63,733.0000	2.848	0	0	0
18/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,832.0000	4,394.0000	(9.065)	0	0	0
18/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,784.0000	2,497.0000	(10.309)	0	0	0
18/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,527.0000	1,349.0000	(11.657)	0	0	0
18/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	90,862.0000	92,973.0000	2.323	0	0	0
18/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,618.0000	11,754.0000	(6.847)	0	0	0
18/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	106,079.0000	108,298.0000	2.092	0	0	0
18/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,048.0000	17,925.0000	(5.896)	0	0	0
18/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	48,943.0000	50,476.0000	3.132	0	0	0
18/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,103.0000	8,452.0000	4.307	0	0	0
18/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	83,491.0000	81,307.0000	(2.616)	0	0	0
18/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	66,445.0000	64,396.0000	(3.084)	0	0	0
18/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	51,305.0000	49,438.0000	(3.639)	0	0	0
18/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	37,310.0000	38,584.0000	3.415	0	0	0
18/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	12,791.0000	13,320.0000	4.136	0	0	0
18/04/2006	R204	2006/05/04			Bond Future	7.4780	7.4430	(0.468)	0.0000	0.0000	80
18/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	42,279.0000	45,107.0000	6.689	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
18/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	107.0000	22.0000	(79.439)	0	0	0
18/04/2006	R204	2006/08/03			Bond Future	7.4860	7.4500	(0.481)	0.0000	0.0000	0
18/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	45,528.0000	47,731.0000	4.839	0	0	0
18/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,522.0000	3,768.0000	(16.674)	0	0	0
18/04/2006	R204	2006/11/02			Bond Future	7.4910	7.4550	(0.481)	0.0000	0.0000	0
18/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	36,600.0000	34,542.0000	(5.623)	0	0	0
18/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	25,653.0000	26,873.0000	4.756	0	0	0
18/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	10,368.0000	10,920.0000	5.324	0	0	0
18/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	24,926.0000	23,229.0000	(6.808)	0	0	0
18/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	16,867.0000	17,725.0000	5.087	0	0	0
18/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	51,101.0000	48,738.0000	(4.624)	0	0	0
18/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	113,686.0000	116,480.0000	2.458	0	0	0
18/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	36,728.0000	38,330.0000	4.362	0	0	0
18/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	68,209.0000	65,615.0000	(3.803)	0	0	0
18/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	5,919.0000	6,242.0000	5.457	0	0	0
18/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,120.0000	3,289.0000	5.417	0	0	0
18/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	693.0000	570.0000	(17.749)	0	0	0
18/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,064.0000	14,750.0000	(8.180)	0	0	0
18/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	49,847.0000	51,813.0000	3.944	0	0	0
18/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	87,538.0000	84,791.0000	(3.138)	0	0	0
18/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	64,589.0000	66,866.0000	3.525	0	0	0
18/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	96,947.0000	99,633.0000	2.771	0	0	0
18/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,756.0000	8,806.0000	(9.738)	0	0	0
18/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,974.0000	2,575.0000	(13.416)	0	0	0
18/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,485.0000	1,256.0000	(15.421)	0	0	0
18/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,565.0000	4,926.0000	(11.482)	0	0	0
18/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	80,450.0000	82,968.0000	3.130	0	0	0
18/04/2006	R204	2007/02/01			Bond Future	7.5010	7.4640	(0.493)	0.0000	0.0000	0
18/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	54,918.0000	52,661.0000	(4.110)	0	0	0
18/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	52,400.0000	54,323.0000	3.670	0	0	0
18/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	41,032.0000	39,054.0000	(4.821)	0	0	0
18/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	8,891.0000	9,359.0000	5.264	0	0	0
18/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	20,767.0000	21,743.0000	4.700	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
18/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	71,112.0000	68,625.0000	(3.497)	0	0	0
18/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	13,944.0000	14,642.0000	5.006	0	0	0
18/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,621.0000	12,590.0000	(7.569)	0	0	0
18/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	40,085.0000	41,698.0000	4.024	0	0	0
18/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	66,149.0000	68,350.0000	3.327	0	0	0
18/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	96,555.0000	99,167.0000	2.705	0	0	0
18/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	80,987.0000	83,420.0000	3.004	0	0	0
18/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	29,487.0000	30,776.0000	4.371	0	0	0
18/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	89,385.0000	86,724.0000	(2.977)	0	0	0
18/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,695.0000	1,482.0000	(12.566)	0	0	0
18/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	112,527.0000	115,269.0000	2.437	0	0	0
18/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,062.0000	2,719.0000	(11.202)	0	0	0
18/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,274.0000	4,752.0000	(9.898)	0	0	0
18/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	29,566.0000	27,901.0000	(5.631)	0	0	0
18/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,669.0000	7,916.0000	(8.686)	0	0	0
18/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,362.0000	5,655.0000	5.464	0	0	0
18/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,489.0000	19,147.0000	(6.550)	0	0	0
18/04/2006	R207	2006/05/04			Bond Future	7.4620	7.4240	(0.509)	0.0000	0.0000	0
18/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	43,826.0000	46,940.0000	7.105	0	0	0
18/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	96.0000	18.0000	(81.250)	0	0	0
18/04/2006	R207	2006/08/03			Bond Future	7.4700	7.4310	(0.522)	0.0000	0.0000	0
18/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,398.0000	3,622.0000	(17.644)	0	0	0
18/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	47,016.0000	49,479.0000	5.239	0	0	0
18/04/2006	R207	2006/11/02			Bond Future	7.4730	7.4340	(0.522)	0.0000	0.0000	0
18/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	61,685.0000	64,720.0000	4.920	0	0	0
18/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	115,082.0000	118,283.0000	2.781	0	0	0
18/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	44,241.0000	46,994.0000	6.223	0	0	0
18/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,302.0000	1,852.0000	(19.548)	0	0	0
18/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	62,622.0000	59,557.0000	(4.894)	0	0	0
18/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	896.0000	1,035.0000	15.513	0	0	0
18/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
18/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	28,557.0000	30,805.0000	7.872	0	0	0
18/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	695.0000	528.0000	(24.029)	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
18/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	33.0000	22.0000	(33.333)	0	0	0
18/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,205.0000	5,250.0000	(15.391)	0	0	0
18/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	97,575.0000	100,767.0000	3.271	0	0	0
18/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	79,688.0000	82,841.0000	3.957	0	0	0
18/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	169.0000	120.0000	(28.994)	0	0	0
18/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	26,097.0000	23,792.0000	(8.832)	0	0	0
18/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	13,839.0000	12,208.0000	(11.786)	0	0	0
18/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	2,929.0000	3,333.0000	13.793	0	0	0
18/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	42,739.0000	39,940.0000	(6.549)	0	0	0
18/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	16,049.0000	17,620.0000	9.789	0	0	0
18/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	7,592.0000	8,490.0000	11.828	0	0	0
18/04/2006	R207	2007/02/01			Bond Future	7.4800	7.4400	(0.535)	0.0000	0.0000	0
18/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	41,835.0000	43,658.0000	4.358	0	0	0
18/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	68,349.0000	70,804.0000	3.592	0	0	0
18/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,477.0000	12,389.0000	(8.073)	0	0	0
18/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	54,397.0000	56,554.0000	3.965	0	0	0
18/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,296.0000	18,873.0000	(7.011)	0	0	0
18/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,218.0000	4,670.0000	(10.502)	0	0	0
18/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	83,341.0000	86,040.0000	3.239	0	0	0
18/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,684.0000	1,461.0000	(13.242)	0	0	0
18/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	71,105.0000	68,414.0000	(3.785)	0	0	0
18/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	115,040.0000	118,062.0000	2.627	0	0	0
18/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,034.0000	2,675.0000	(11.833)	0	0	0
18/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	99,013.0000	101,900.0000	2.916	0	0	0
18/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,574.0000	7,782.0000	(9.237)	0	0	0
18/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	30,959.0000	32,430.0000	4.751	0	0	0
18/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	9,542.0000	10,097.0000	5.816	0	0	0
18/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	29,341.0000	27,566.0000	(6.050)	0	0	0
18/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5,804.0000	6,158.0000	6.099	0	0	0
18/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	89,627.0000	86,734.0000	(3.228)	0	0	0
18/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	21,950.0000	23,077.0000	5.134	0	0	0
18/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	14,847.0000	15,663.0000	5.496	0	0	0
18/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	54,763.0000	52,333.0000	(4.437)	0	0	0
18/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	40,811.0000	38,692.0000	(5.192)	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
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<b>Grand Total:</b>										<b>2,618</b>
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