

Derivatives High/Low Report

High/Low for 21/04/2006

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
21/04/2006	GOVI	2006/05/04			jGovi	241.7970	241.9780	0.075	0.0000	0.0000	699
21/04/2006	GOVI	2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
21/04/2006	GOVI	2006/05/04	230.00	Call	jGovi	117,970.0000	119,780.0000	1.534	0	0	0
21/04/2006	GOVI	2006/08/03			jGovi	246.1100	246.2840	0.071	0.0000	0.0000	0
21/04/2006	GOVI	2006/08/03	230.00	Call	jGovi	161,127.0000	162,863.0000	1.077	0	0	0
21/04/2006	GOVI	2006/08/03	230.00	Put	jGovi	27.0000	23.0000	(14.815)	0	0	0
21/04/2006	GOVI	2006/11/02			jGovi	250.5560	250.7040	0.059	0.0000	0.0000	3
21/04/2006	GOVI	2006/11/02	230.00	Call	jGovi	205,607.0000	207,083.0000	0.718	0	0	0
21/04/2006	GOVI	2006/11/02	230.00	Put	jGovi	47.0000	43.0000	(8.511)	0	0	0
21/04/2006	GOVI	2007/02/01			jGovi	255.0180	255.1460	0.050	0.0000	0.0000	0
21/04/2006	GOVI	2007/02/01	230.00	Put	jGovi	33.0000	30.0000	(9.091)	0	0	0
21/04/2006	GOVI	2007/02/01	230.00	Call	jGovi	250,213.0000	251,490.0000	0.510	0	0	0
21/04/2006	J153	2010/08/31			jSwap	7.1990	7.1850	(0.194)	0.0000	0.0000	0
21/04/2006	J157	2015/09/15			jSwap	7.4200	7.4060	(0.189)	0.0000	0.0000	0
21/04/2006	J186	2026/12/21			jSwap	7.1250	7.1100	(0.211)	0.0000	0.0000	0
21/04/2006	J194	2008/02/28			jSwap	7.1330	7.1210	(0.168)	0.0000	0.0000	0
21/04/2006	J201	2014/12/22			jSwap	7.3870	7.3730	(0.190)	0.0000	0.0000	0

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21/04/2006	J203	2017/09/15			jSwap	7.4100	7.3950	(0.202)	0.0000	0.0000	0
21/04/2006	J204	2018/12/21			jSwap	7.4040	7.3900	(0.189)	0.0000	0.0000	0
21/04/2006	J207	2020/01/15			jSwap	7.3880	7.3730	(0.203)	0.0000	0.0000	0
21/04/2006	JBAR	2005/03/16			jBar	7.0920	7.0830	(0.127)	0.0000	0.0000	0
21/04/2006	JFRA	2006/05/04			jFra	7.1460	7.1310	(0.210)	0.0000	0.0000	0
21/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	464.0000	431.0000	(7.112)	0	0	0
21/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	106.0000	109.0000	2.830	0	0	0
21/04/2006	JFRA	2006/08/03			jFra	7.1490	7.1410	(0.112)	0.0000	0.0000	0
21/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	935.0000	920.0000	(1.604)	0	0	0
21/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	570.0000	575.0000	0.877	0	0	0
21/04/2006	JFRA	2006/11/02			jFra	7.1910	7.1980	0.097	0.0000	0.0000	0
21/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,311.0000	1,318.0000	0.534	0	0	0
21/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	843.0000	833.0000	(1.186)	0	0	0
21/04/2006	JFRA	2007/02/01			jFra	7.2560	7.2580	0.028	0.0000	0.0000	500
21/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,011.0000	1,011.0000	-	0	0	0
21/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,609.0000	1,604.0000	(0.311)	0	0	0
21/04/2006	JFRA	2007/05/03			jFra	7.3200	7.3080	(0.164)	0.0000	0.0000	0
21/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,292.0000	1,277.0000	(1.161)	0	0	0
21/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,733.0000	1,747.0000	0.808	0	0	0
21/04/2006	JFRA	2007/08/02			jFra	7.3670	7.3640	(0.041)	0.0000	0.0000	0
21/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,516.0000	1,511.0000	(0.330)	0	0	0
21/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,841.0000	1,843.0000	0.109	0	0	0
21/04/2006	JFRA	2007/11/01			jFra	7.4440	7.4350	(0.121)	0.0000	0.0000	0
21/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,845.0000	1,831.0000	(0.759)	0	0	0

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21/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,992.0000	2,003.0000	0.552	0	0	0
21/04/2006	JFRA	2008/02/07			jFra	7.4930	7.4770	(0.214)	0.0000	0.0000	0
21/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,779.0000	26,737.0000	(0.157)	0	0	0
21/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,775.0000	26,778.0000	0.011	0	0	0
21/04/2006	JN02	2006/05/04			jNote	7.2900	7.2840	(0.082)	0.0000	0.0000	0
21/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	3,518.0000	3,437.0000	(2.302)	0	0	0
21/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	4,318.0000	4,108.0000	(4.863)	0	0	0
21/04/2006	JN02	2006/08/03			jNote	7.3460	7.3340	(0.163)	0.0000	0.0000	0
21/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	9,822.0000	9,878.0000	0.570	0	0	0
21/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,603.0000	11,436.0000	(1.439)	0	0	0
21/04/2006	JN02	2006/11/02			jNote	7.4040	7.3870	(0.230)	0.0000	0.0000	0
21/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,211.0000	13,325.0000	0.863	0	0	0
21/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,068.0000	15,866.0000	(1.257)	0	0	0
21/04/2006	JN05	2006/05/04			jNote	7.5100	7.4830	(0.360)	0.0000	0.0000	0
21/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	658.0000	739.0000	12.310	0	0	0
21/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	11,447.0000	10,412.0000	(9.042)	0	0	0
21/04/2006	JN05	2006/08/03			jNote	7.5410	7.5150	(0.345)	0.0000	0.0000	0
21/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	17,736.0000	16,980.0000	(4.263)	0	0	0
21/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,673.0000	5,988.0000	5.553	0	0	0
21/04/2006	JN05	2006/11/02			jNote	7.5710	7.5450	(0.343)	0.0000	0.0000	0
21/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,830.0000	9,191.0000	4.088	0	0	0
21/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	22,124.0000	21,415.0000	(3.205)	0	0	0
21/04/2006	JN10	2006/05/04			jNote	7.5630	7.5530	(0.132)	0.0000	0.0000	0
21/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	21,914.0000	21,228.0000	(3.130)	0	0	0
21/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	40.0000	37.0000	(7.500)	0	0	0
21/04/2006	JN10	2006/08/03			jNote	7.5780	7.5680	(0.132)	0.0000	0.0000	0
21/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,844.0000	2,945.0000	3.551	0	0	0

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21/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	25,742.0000	25,161.0000	(2.257)	0	0	0
21/04/2006	JN10	2006/11/02			jNote	7.5910	7.5820	(0.119)	0.0000	0.0000	0
21/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	29,340.0000	28,861.0000	(1.633)	0	0	0
21/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,560.0000	5,692.0000	2.374	0	0	0
21/04/2006	JROD	2006/04/28			jRod	6.7090	6.5500	(2.370)	0.0000	0.0000	0
21/04/2006	JROD	2006/05/31			jRod	6.7890	6.6340	(2.283)	0.0000	0.0000	0
21/04/2006	JROD	2006/06/30			jRod	6.9180	6.7550	(2.356)	0.0000	0.0000	0
21/04/2006	JROD	2006/07/31			jRod	6.9270	6.8440	(1.198)	0.0000	0.0000	0
21/04/2006	JROD	2006/08/31			jRod	6.9970	6.9150	(1.172)	0.0000	0.0000	0
21/04/2006	R153	2006/05/04			Bond Future	7.2020	7.1870	(0.208)	0.0000	0.0000	228
21/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	3,768.0000	4,071.0000	8.041	0	0	0
21/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	1,791.0000	1,476.0000	(17.588)	0	0	10
21/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	8,605.0000	8,006.0000	(6.961)	0	0	0
21/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	242.0000	261.0000	7.851	0	0	0
21/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	22,328.0000	22,945.0000	2.763	0	0	0
21/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
21/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,042.0000	52,660.0000	1.188	0	0	0
21/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	32,337.0000	32,956.0000	1.914	0	0	0
21/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	80,822.0000	81,440.0000	0.765	0	0	0
21/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
21/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	42,242.0000	42,861.0000	1.465	0	0	0
21/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	18,816.0000	18,197.0000	(3.290)	0	0	0
21/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	61,738.0000	62,356.0000	1.001	0	0	0
21/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,330.0000	71,949.0000	0.868	0	0	0
21/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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21/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	120.0000	78.0000	(35.000)	0	0	0
21/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	12,326.0000	12,902.0000	4.673	0	0	0
21/04/2006	R153	2006/08/03			Bond Future	7.1950	7.1800	(0.208)	0.0000	0.0000	24
21/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	6,723.0000	6,425.0000	(4.433)	0	0	0
21/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	11,656.0000	11,241.0000	(3.560)	0	0	0
21/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,864.0000	9,150.0000	3.227	0	0	0
21/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,029.0000	4,198.0000	4.195	0	0	0
21/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	58,821.0000	59,394.0000	0.974	0	0	0
21/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	257.0000	235.0000	(8.560)	0	0	0
21/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,741.0000	41,286.0000	1.338	0	0	0
21/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	49,763.0000	50,326.0000	1.131	0	0	0
21/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	23,281.0000	23,748.0000	2.006	0	0	0
21/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	69.0000	62.0000	(10.145)	0	0	0
21/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	31,840.0000	32,355.0000	1.617	0	0	0
21/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	990.0000	921.0000	(6.970)	0	0	0
21/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	128.0000	117.0000	(8.594)	0	0	0
21/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	1,903.0000	1,785.0000	(6.201)	0	0	0
21/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	67,855.0000	68,433.0000	0.852	0	0	0
21/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	516.0000	476.0000	(7.752)	0	0	0
21/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,646.0000	3,452.0000	(5.321)	0	0	100
21/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	15,454.0000	15,845.0000	2.530	0	0	0
21/04/2006	R153	2006/11/02			Bond Future	7.1880	7.1760	(0.167)	0.0000	0.0000	0
21/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	9,477.0000	9,249.0000	(2.406)	0	0	0
21/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,749.0000	11,961.0000	1.804	0	0	0
21/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	13,609.0000	13,319.0000	(2.131)	0	0	0
21/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,687.0000	6,837.0000	2.243	0	0	0
21/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,120.0000	2,048.0000	(3.396)	0	0	100
21/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	40,289.0000	40,658.0000	0.916	0	0	0
21/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	48,419.0000	48,806.0000	0.799	0	0	0
21/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,490.0000	1,437.0000	(3.557)	0	0	0
21/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	26,780.0000	26,381.0000	(1.490)	0	0	0
21/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	73,262.0000	73,680.0000	0.571	0	0	0
21/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	558.0000	535.0000	(4.122)	0	0	0

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21/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	17,867.0000	18,133.0000	1.489	0	0	0
21/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	19,423.0000	19,072.0000	(1.807)	0	0	0
21/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,215.0000	3,305.0000	2.799	0	0	0
21/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	764.0000	734.0000	(3.927)	0	0	0
21/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	64,959.0000	65,370.0000	0.633	0	0	0
21/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	56,665.0000	57,066.0000	0.708	0	0	0
21/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	4,440.0000	4,309.0000	(2.950)	0	0	0
21/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	32,379.0000	32,722.0000	1.059	0	0	0
21/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,053.0000	2,956.0000	(3.177)	0	0	0
21/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,197.0000	1,238.0000	3.425	0	0	0
21/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,062.0000	1,022.0000	(3.766)	0	0	0
21/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	24,835.0000	25,144.0000	1.244	0	0	0
21/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	6,490.0000	6,315.0000	(2.696)	0	0	0
21/04/2006	R153	2007/02/01			Bond Future	7.1920	7.1820	(0.139)	0.0000	0.0000	0
21/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	12,578.0000	12,394.0000	(1.463)	0	0	0
21/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,727.0000	9,852.0000	1.285	0	0	0
21/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	14,568.0000	14,727.0000	1.091	0	0	0
21/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	16,344.0000	16,125.0000	(1.340)	0	0	0
21/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,097.0000	2,053.0000	(2.098)	0	0	0
21/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3,091.0000	3,146.0000	1.779	0	0	0
21/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	70,162.0000	70,462.0000	0.428	0	0	0
21/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,524.0000	2,473.0000	(2.021)	0	0	0
21/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	62,592.0000	62,884.0000	0.467	0	0	0
21/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	9,766.0000	9,612.0000	(1.577)	0	0	0
21/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	20,282.0000	20,472.0000	0.937	0	0	0
21/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	21,186.0000	20,931.0000	(1.204)	0	0	0
21/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,883.0000	5,972.0000	1.513	0	0	0
21/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	27,160.0000	26,872.0000	(1.060)	0	0	0
21/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	26,599.0000	26,814.0000	0.808	0	0	0
21/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,633.0000	7,505.0000	(1.677)	0	0	0
21/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	33,339.0000	33,577.0000	0.714	0	0	0
21/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,001.0000	5,896.0000	(1.750)	0	0	0
21/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,072.0000	3,011.0000	(1.986)	0	0	0
21/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	55,069.0000	55,352.0000	0.514	0	0	0
21/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,806.0000	3,733.0000	(1.918)	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
21/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,763.0000	4,675.0000	(1.848)	0	0	0
21/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	40,396.0000	40,652.0000	0.634	0	0	0
21/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	47,658.0000	47,929.0000	0.569	0	0	0
21/04/2006	R157	2006/05/04			Bond Future	7.4070	7.3920	(0.203)	0.0000	0.0000	109
21/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
21/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	34,712.0000	33,452.0000	(3.630)	0	0	0
21/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	68,373.0000	69,632.0000	1.841	0	0	0
21/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	106,809.0000	108,068.0000	1.179	0	0	0
21/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
21/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	87,781.0000	89,040.0000	1.434	0	0	0
21/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	125,464.0000	126,722.0000	1.003	0	0	0
21/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	134.0000	83.0000	(38.060)	0	0	0
21/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	28,511.0000	29,718.0000	4.233	0	0	0
21/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	2,456.0000	1,957.0000	(20.318)	0	0	0
21/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	10,227.0000	10,987.0000	7.431	0	0	50
21/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	1,075.0000	1,164.0000	8.279	0	0	0
21/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	48,577.0000	49,834.0000	2.588	0	0	0
21/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	14,326.0000	13,157.0000	(8.160)	0	0	0
21/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	143,754.0000	145,013.0000	0.876	0	0	0
21/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
21/04/2006	R157	2006/08/03			Bond Future	7.4120	7.3970	(0.202)	0.0000	0.0000	4
21/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	67,874.0000	68,992.0000	1.647	0	0	0
21/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,446.0000	1,334.0000	(7.746)	0	0	0
21/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	130.0000	117.0000	(10.000)	0	0	0
21/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	122,442.0000	123,657.0000	0.992	0	0	0
21/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	292.0000	264.0000	(9.589)	0	0	0
21/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	140,289.0000	141,511.0000	0.871	0	0	0
21/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	59.0000	53.0000	(10.169)	0	0	0
21/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	33,834.0000	34,694.0000	2.542	0	0	0
21/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	6,515.0000	6,146.0000	(5.664)	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
21/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	652.0000	595.0000	(8.742)	0	0	0
21/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	104,336.0000	105,537.0000	1.151	0	0	0
21/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	3,125.0000	2,915.0000	(6.720)	0	0	0
21/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	3,377.0000	3,553.0000	5.212	0	0	0
21/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	22,852.0000	22,014.0000	(3.667)	0	0	0
21/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	37,674.0000	36,621.0000	(2.795)	0	0	0
21/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	50,190.0000	51,209.0000	2.030	0	0	0
21/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	86,071.0000	87,243.0000	1.362	0	0	0
21/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	9,499.0000	9,890.0000	4.116	0	0	0
21/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	19,922.0000	20,563.0000	3.218	0	0	0
21/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	12,740.0000	12,151.0000	(4.623)	0	0	0
21/04/2006	R157	2006/11/02			Bond Future	7.4170	7.4030	(0.189)	0.0000	0.0000	0
21/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	57,783.0000	56,788.0000	(1.722)	0	0	0
21/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	171,036.0000	172,140.0000	0.645	0	0	0
21/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	502.0000	475.0000	(5.378)	0	0	0
21/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	154,397.0000	155,489.0000	0.707	0	0	0
21/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	800.0000	758.0000	(5.250)	0	0	0
21/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	249.0000	234.0000	(6.024)	0	0	0
21/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,088.0000	3,212.0000	4.016	0	0	0
21/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	137,482.0000	138,560.0000	0.784	0	0	0
21/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	120,424.0000	121,480.0000	0.877	0	0	0
21/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	53,468.0000	54,299.0000	1.554	0	0	0
21/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	41,404.0000	40,535.0000	(2.099)	0	0	0
21/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	7,540.0000	7,790.0000	3.316	0	0	0
21/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,280.0000	1,218.0000	(4.844)	0	0	0
21/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	7,906.0000	7,618.0000	(3.643)	0	0	0
21/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,005.0000	4,805.0000	(3.996)	0	0	0
21/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	69,491.0000	70,410.0000	1.322	0	0	0
21/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,159.0000	3,023.0000	(4.305)	0	0	117
21/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,005.0000	1,912.0000	(4.638)	0	0	0
21/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	86,211.0000	87,194.0000	1.140	0	0	0
21/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	103,273.0000	104,300.0000	0.994	0	0	0
21/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	28,462.0000	27,750.0000	(2.502)	0	0	0
21/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	38,629.0000	39,343.0000	1.848	0	0	0
21/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	15,031.0000	15,438.0000	2.708	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
21/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	12,355.0000	11,950.0000	(3.278)	0	0	158
21/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	25,615.0000	26,185.0000	2.225	0	0	0
21/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	19,004.0000	18,454.0000	(2.894)	0	0	0
21/04/2006	R157	2007/02/01			Bond Future	7.4290	7.4170	(0.162)	0.0000	0.0000	0
21/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,047.0000	13,743.0000	(2.164)	0	0	0
21/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	46,575.0000	45,893.0000	(1.464)	0	0	0
21/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	12,637.0000	12,889.0000	1.994	0	0	0
21/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	19,166.0000	18,781.0000	(2.009)	0	0	0
21/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	43,854.0000	44,404.0000	1.254	0	0	0
21/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	31,552.0000	32,010.0000	1.452	0	0	0
21/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	57,555.0000	58,185.0000	1.095	0	0	0
21/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	34,962.0000	34,384.0000	(1.653)	0	0	0
21/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	20,935.0000	21,291.0000	1.701	0	0	0
21/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	26,040.0000	25,564.0000	(1.828)	0	0	0
21/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	72,306.0000	73,001.0000	0.961	0	0	0
21/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	151,779.0000	152,643.0000	0.569	0	0	0
21/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	135,705.0000	136,550.0000	0.623	0	0	0
21/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,414.0000	2,344.0000	(2.900)	0	0	0
21/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,541.0000	1,493.0000	(3.115)	0	0	0
21/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	167,436.0000	168,322.0000	0.529	0	0	0
21/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,218.0000	4,104.0000	(2.703)	0	0	0
21/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,177.0000	3,088.0000	(2.801)	0	0	0
21/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	5,648.0000	5,502.0000	(2.585)	0	0	0
21/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	119,596.0000	120,417.0000	0.686	0	0	0
21/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	87,727.0000	88,474.0000	0.852	0	0	0
21/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,326.0000	10,087.0000	(2.315)	0	0	0
21/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	103,556.0000	104,344.0000	0.761	0	0	0
21/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,616.0000	7,429.0000	(2.455)	0	0	0
21/04/2006	R186	2006/05/04			Bond Future	7.1610	7.1460	(0.209)	0.0000	0.0000	34
21/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	106,501.0000	108,528.0000	1.903	0	0	0
21/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	15,805.0000	17,035.0000	7.782	0	0	0
21/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	3,867.0000	3,070.0000	(20.610)	0	0	0
21/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	23,446.0000	21,549.0000	(8.091)	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
21/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	76,142.0000	78,167.0000	2.660	0	0	0
21/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
21/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	135,772.0000	137,800.0000	1.494	0	0	0
21/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	191,221.0000	193,248.0000	1.060	0	0	0
21/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
21/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	57,255.0000	55,227.0000	(3.542)	0	0	0
21/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	163,997.0000	166,025.0000	1.237	0	0	0
21/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	203.0000	124.0000	(38.916)	0	0	0
21/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	44,836.0000	46,785.0000	4.347	0	0	0
21/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	93,850.0000	91,822.0000	(2.161)	0	0	0
21/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	1,442.0000	1,573.0000	9.085	0	0	0
21/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	217,484.0000	219,512.0000	0.932	0	0	0
21/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R186	2006/08/03			Bond Future	7.1590	7.1440	(0.210)	0.0000	0.0000	0
21/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	108,137.0000	109,985.0000	1.709	0	0	0
21/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,077.0000	1,910.0000	(8.040)	0	0	0
21/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	13,772.0000	14,410.0000	4.633	0	0	0
21/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	53,893.0000	55,346.0000	2.696	0	0	0
21/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	9,301.0000	8,740.0000	(6.032)	0	0	0
21/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
21/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	216,436.0000	218,448.0000	0.930	0	0	0
21/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	4,339.0000	4,600.0000	6.015	0	0	0
21/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
21/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	60,894.0000	59,140.0000	(2.880)	0	0	0
21/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	80,318.0000	82,019.0000	2.118	0	0	0
21/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	241,646.0000	243,660.0000	0.833	0	0	0
21/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	190,350.0000	192,357.0000	1.054	0	0	0
21/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	35,348.0000	33,973.0000	(3.890)	0	0	0
21/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	212.0000	188.0000	(11.321)	0	0	0
21/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	55.0000	48.0000	(12.727)	0	0	0
21/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	4,430.0000	4,117.0000	(7.065)	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
21/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	710.0000	642.0000	(9.577)	0	0	0
21/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	18,765.0000	17,834.0000	(4.961)	0	0	0
21/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	163,432.0000	165,421.0000	1.217	0	0	0
21/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	30,886.0000	31,969.0000	3.506	0	0	0
21/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	135,866.0000	137,811.0000	1.432	0	0	0
21/04/2006	R186	2006/11/02			Bond Future	7.1550	7.1410	(0.196)	0.0000	0.0000	0
21/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	43,610.0000	42,435.0000	(2.694)	0	0	0
21/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	22,726.0000	23,418.0000	3.045	0	0	0
21/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	66,082.0000	64,614.0000	(2.221)	0	0	0
21/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	10,487.0000	10,886.0000	3.805	0	0	0
21/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3,513.0000	3,684.0000	4.868	0	0	0
21/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	28,027.0000	27,148.0000	(3.136)	0	0	0
21/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	11,191.0000	10,754.0000	(3.905)	0	0	0
21/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	87,085.0000	88,515.0000	1.642	0	0	0
21/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	40,593.0000	41,581.0000	2.434	0	0	0
21/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	17,757.0000	17,128.0000	(3.542)	0	0	0
21/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	62,565.0000	63,803.0000	1.979	0	0	0
21/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	95,135.0000	93,439.0000	(1.783)	0	0	0
21/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,116.0000	6,815.0000	(4.230)	0	0	0
21/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	138,500.0000	140,186.0000	1.217	0	0	0
21/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	112,988.0000	114,554.0000	1.386	0	0	0
21/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	164,505.0000	166,272.0000	1.074	0	0	0
21/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,710.0000	3,530.0000	(4.852)	0	0	0
21/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	215,964.0000	217,805.0000	0.852	0	0	0
21/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	835.0000	783.0000	(6.228)	0	0	0
21/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	361.0000	336.0000	(6.925)	0	0	0
21/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	190,449.0000	192,263.0000	0.952	0	0	0
21/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,817.0000	1,716.0000	(5.559)	0	0	0
21/04/2006	R186	2007/02/01			Bond Future	7.1540	7.1400	(0.196)	0.0000	0.0000	0
21/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	119,120.0000	120,571.0000	1.218	0	0	0
21/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	18,996.0000	18,472.0000	(2.758)	0	0	0
21/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	72,004.0000	70,648.0000	(1.883)	0	0	0
21/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	94,484.0000	95,814.0000	1.408	0	0	0
21/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	13,850.0000	13,448.0000	(2.903)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	51,227.0000	50,114.0000	(2.173)	0	0	0
21/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	26,277.0000	25,596.0000	(2.592)	0	0	0
21/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	142,681.0000	144,252.0000	1.101	0	0	0
21/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	49,233.0000	50,208.0000	1.980	0	0	0
21/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,714.0000	1,639.0000	(4.376)	0	0	0
21/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	36,628.0000	35,749.0000	(2.400)	0	0	0
21/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	16,971.0000	17,467.0000	2.923	0	0	0
21/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	166,977.0000	168,641.0000	0.997	0	0	0
21/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	70,893.0000	72,065.0000	1.653	0	0	0
21/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	216,071.0000	217,848.0000	0.822	0	0	0
21/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,052.0000	2,930.0000	(3.997)	0	0	0
21/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	191,560.0000	193,291.0000	0.904	0	0	0
21/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,240.0000	5,051.0000	(3.607)	0	0	0
21/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	8,676.0000	8,394.0000	(3.250)	0	0	0
21/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	30,632.0000	31,373.0000	2.419	0	0	0
21/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	7,868.0000	8,148.0000	3.559	0	0	0
21/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	98,636.0000	97,063.0000	(1.595)	0	0	0
21/04/2006	R194	2006/05/04			Bond Future	7.1170	7.1020	(0.211)	0.0000	0.0000	55
21/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,852.0000	11,110.0000	2.377	0	0	0
21/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,846.0000	32,105.0000	0.813	0	0	0
21/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	293.0000	323.0000	10.239	0	0	0
21/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,598.0000	6,851.0000	3.834	0	0	0
21/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,605.0000	2,790.0000	7.102	0	0	0
21/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	15.0000	9.0000	(40.000)	0	0	0
21/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,693.0000	27,952.0000	0.935	0	0	0
21/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,722.0000	10,463.0000	(2.416)	0	0	0
21/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,315.0000	2,086.0000	(9.892)	0	0	0
21/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,096.0000	15,355.0000	1.716	0	0	0
21/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	313.0000	238.0000	(23.962)	0	0	0
21/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,517.0000	23,776.0000	1.101	0	0	0
21/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,108.0000	14,849.0000	(1.714)	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
21/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,318.0000	19,577.0000	1.341	0	0	0
21/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,362.0000	6,103.0000	(4.071)	0	0	0
21/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R194	2006/08/03			Bond Future	7.0860	7.0710	(0.212)	0.0000	0.0000	0
21/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,904.0000	14,105.0000	1.446	0	0	0
21/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,474.0000	10,661.0000	1.785	0	0	0
21/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,260.0000	7,424.0000	2.259	0	0	0
21/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,436.0000	3,296.0000	(4.075)	0	0	0
21/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,084.0000	1,023.0000	(5.627)	0	0	0
21/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,147.0000	2,232.0000	3.959	0	0	0
21/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	133.0000	122.0000	(8.271)	0	0	0
21/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	592.0000	554.0000	(6.419)	0	0	0
21/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,756.0000	5,570.0000	(3.231)	0	0	0
21/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,938.0000	21,158.0000	1.051	0	0	0
21/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,423.0000	4,552.0000	2.917	0	0	0
21/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,372.0000	17,586.0000	1.232	0	0	0
21/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	335.0000	311.0000	(7.164)	0	0	0
21/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,971.0000	1,874.0000	(4.921)	0	0	0
21/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	707.0000	746.0000	5.516	0	0	0
21/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,540.0000	24,763.0000	0.909	0	0	0
21/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	47.0000	43.0000	(8.511)	0	0	0
21/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,145.0000	28,370.0000	0.799	0	0	0
21/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
21/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
21/04/2006	R194	2006/11/02			Bond Future	7.0470	7.0390	(0.114)	0.0000	0.0000	0
21/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,363.0000	5,287.0000	(1.417)	0	0	0
21/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,590.0000	1,615.0000	1.572	0	0	0
21/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	306.0000	296.0000	(3.268)	0	0	0
21/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,104.0000	3,144.0000	1.289	0	0	0
21/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,511.0000	7,421.0000	(1.198)	0	0	0

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21/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	547.0000	559.0000	2.194	0	0	0
21/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,257.0000	10,159.0000	(0.955)	0	0	0
21/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	89.0000	91.0000	2.247	0	0	0
21/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,394.0000	13,292.0000	(0.762)	0	0	0
21/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,543.0000	7,607.0000	0.848	0	0	0
21/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,700.0000	3,638.0000	(1.676)	0	0	0
21/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,826.0000	1,788.0000	(2.081)	0	0	0
21/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,583.0000	2,535.0000	(1.858)	0	0	0
21/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
21/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,313.0000	1,284.0000	(2.209)	0	0	0
21/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,151.0000	5,204.0000	1.029	0	0	0
21/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,167.0000	10,240.0000	0.718	0	0	0
21/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,488.0000	18,580.0000	0.498	0	0	0
21/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	552.0000	537.0000	(2.717)	0	0	0
21/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,923.0000	13,002.0000	0.611	0	0	0
21/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	946.0000	924.0000	(2.326)	0	0	0
21/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,639.0000	15,725.0000	0.550	0	0	0
21/04/2006	R194	2007/02/01			Bond Future	7.0230	7.0220	(0.014)	0.0000	0.0000	0
21/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,584.0000	2,573.0000	(0.426)	0	0	0
21/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,475.0000	7,474.0000	(0.013)	0	0	0
21/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,574.0000	9,574.0000	-	0	0	0
21/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,631.0000	6,618.0000	(0.196)	0	0	0
21/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,518.0000	8,507.0000	(0.129)	0	0	0
21/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,228.0000	1,226.0000	(0.163)	0	0	0
21/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,133.0000	2,123.0000	(0.469)	0	0	0
21/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	600.0000	595.0000	(0.833)	0	0	0
21/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,791.0000	1,781.0000	(0.558)	0	0	0
21/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	518.0000	516.0000	(0.386)	0	0	0
21/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,145.0000	18,150.0000	0.028	0	0	0
21/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,772.0000	11,772.0000	-	0	0	0
21/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	886.0000	880.0000	(0.677)	0	0	0
21/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,275.0000	1,268.0000	(0.549)	0	0	0
21/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,517.0000	5,516.0000	(0.018)	0	0	0
21/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,787.0000	13,789.0000	0.015	0	0	0
21/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,919.0000	15,923.0000	0.025	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
21/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,749.0000	10,738.0000	(0.102)	0	0	0
21/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	141.0000	140.0000	(0.709)	0	0	0
21/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,796.0000	3,794.0000	(0.053)	0	0	0
21/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,032.0000	4,020.0000	(0.298)	0	0	0
21/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,185.0000	3,174.0000	(0.345)	0	0	0
21/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,307.0000	2,304.0000	(0.130)	0	0	0
21/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,122.0000	5,109.0000	(0.254)	0	0	0
21/04/2006	R201	2006/05/04			Bond Future	7.3980	7.3830	(0.203)	0.0000	0.0000	66
21/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	114,329.0000	115,324.0000	0.870	0	0	0
21/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	69,998.0000	70,993.0000	1.421	0	0	0
21/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	71.0000	42.0000	(40.845)	0	0	0
21/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	99,836.0000	100,831.0000	0.997	0	0	0
21/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	38,983.0000	39,977.0000	2.550	0	0	0
21/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	1,578.0000	1,229.0000	(22.117)	0	0	0
21/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	23,087.0000	24,053.0000	4.184	0	0	0
21/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	85,061.0000	86,056.0000	1.170	0	0	0
21/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	8,313.0000	8,959.0000	7.771	0	0	0
21/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	54,641.0000	55,636.0000	1.821	0	0	0
21/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R201	2006/08/03			Bond Future	7.4050	7.3890	(0.216)	0.0000	0.0000	0
21/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	132.0000	117.0000	(11.364)	0	0	0
21/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	8,702.0000	8,230.0000	(5.424)	0	0	0
21/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	82,955.0000	83,978.0000	1.233	0	0	0
21/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	35.0000	31.0000	(11.429)	0	0	0
21/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	111,534.0000	112,570.0000	0.929	0	0	0
21/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
21/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	14,834.0000	15,399.0000	3.809	0	0	0
21/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	97,345.0000	98,378.0000	1.061	0	0	0
21/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	425.0000	385.0000	(9.412)	0	0	0

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21/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	68,487.0000	69,484.0000	1.456	0	0	0
21/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	4,188.0000	3,910.0000	(6.638)	0	0	0
21/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	26,246.0000	27,006.0000	2.896	0	0	0
21/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	39,646.0000	40,532.0000	2.235	0	0	0
21/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	53,928.0000	54,886.0000	1.776	0	0	0
21/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	911.0000	832.0000	(8.672)	0	0	0
21/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	1,961.0000	1,810.0000	(7.700)	0	0	0
21/04/2006	R201	2006/11/02			Bond Future	7.4080	7.3940	(0.189)	0.0000	0.0000	0
21/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	10,234.0000	10,555.0000	3.137	0	0	0
21/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	20,291.0000	19,726.0000	(2.784)	0	0	0
21/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	13,052.0000	12,631.0000	(3.226)	0	0	0
21/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	18,854.0000	19,319.0000	2.466	0	0	0
21/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,553.0000	4,734.0000	3.975	0	0	0
21/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	30,768.0000	30,063.0000	(2.291)	0	0	0
21/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	109,167.0000	110,039.0000	0.799	0	0	0
21/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,485.0000	1,560.0000	5.051	0	0	0
21/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	8,206.0000	7,907.0000	(3.644)	0	0	0
21/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,213.0000	5,005.0000	(3.990)	0	0	0
21/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	29,575.0000	30,162.0000	1.985	0	0	0
21/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	212.0000	198.0000	(6.604)	0	0	0
21/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	44,163.0000	43,352.0000	(1.836)	0	0	0
21/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	54,975.0000	55,719.0000	1.353	0	0	0
21/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	41,862.0000	42,541.0000	1.622	0	0	0
21/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	68,460.0000	69,251.0000	1.155	0	0	0
21/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,326.0000	3,183.0000	(4.299)	0	0	0
21/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	95,508.0000	96,365.0000	0.897	0	0	0
21/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,043.0000	988.0000	(5.273)	0	0	0
21/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	486.0000	458.0000	(5.761)	0	0	0
21/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,087.0000	1,991.0000	(4.600)	0	0	0
21/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	81,872.0000	82,704.0000	1.016	0	0	0
21/04/2006	R201	2007/02/01			Bond Future	7.4170	7.4040	(0.175)	0.0000	0.0000	0
21/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	56,248.0000	56,873.0000	1.111	0	0	0
21/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,152.0000	8,915.0000	(2.590)	0	0	0
21/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	32,343.0000	32,843.0000	1.546	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
21/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,035.0000	11,732.0000	(2.518)	0	0	0
21/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,350.0000	6,173.0000	(2.787)	0	0	0
21/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	44,389.0000	44,954.0000	1.273	0	0	0
21/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	69,031.0000	69,696.0000	0.963	0	0	0
21/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,905.0000	2,811.0000	(3.236)	0	0	0
21/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	13,332.0000	13,639.0000	2.303	0	0	0
21/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	81,343.0000	82,052.0000	0.872	0	0	0
21/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	33,204.0000	32,601.0000	(1.816)	0	0	0
21/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	45,204.0000	44,508.0000	(1.540)	0	0	0
21/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7,070.0000	7,270.0000	2.829	0	0	0
21/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	968.0000	929.0000	(4.029)	0	0	0
21/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	23,703.0000	23,208.0000	(2.088)	0	0	0
21/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	106,940.0000	107,705.0000	0.715	0	0	0
21/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,712.0000	1,650.0000	(3.621)	0	0	0
21/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	94,040.0000	94,782.0000	0.789	0	0	0
21/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,735.0000	4,597.0000	(2.914)	0	0	0
21/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,017.0000	3,124.0000	3.547	0	0	0
21/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	21,925.0000	22,337.0000	1.879	0	0	0
21/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	16,817.0000	16,426.0000	(2.325)	0	0	0
21/04/2006	R203	2006/05/04			Bond Future	7.4170	7.4020	(0.202)	0.0000	0.0000	0
21/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	267.0000	179.0000	(32.959)	0	0	0
21/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	26,148.0000	27,245.0000	4.195	0	0	0
21/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	44,768.0000	45,951.0000	2.643	0	0	0
21/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	63,189.0000	64,375.0000	1.877	0	0	0
21/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
21/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	84.0000	80.0000	(4.762)	0	0	0
21/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	3,366.0000	2,795.0000	(16.964)	0	0	0
21/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	9,896.0000	10,511.0000	6.215	0	0	0
21/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	98,725.0000	99,911.0000	1.201	0	0	0
21/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	81,173.0000	82,359.0000	1.461	0	0	0
21/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	33,711.0000	32,522.0000	(3.527)	0	0	0
21/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	115,858.0000	117,044.0000	1.024	0	0	0
21/04/2006	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
21/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	14,949.0000	13,846.0000	(7.378)	0	0	0
21/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	1,648.0000	1,731.0000	5.036	0	0	0
21/04/2006	R203	2006/08/03			Bond Future	7.4210	7.4060	(0.202)	0.0000	0.0000	0
21/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	63,115.0000	64,190.0000	1.703	0	0	0
21/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,134.0000	1,041.0000	(8.201)	0	0	0
21/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	6,897.0000	6,528.0000	(5.350)	0	0	0
21/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	46,816.0000	47,783.0000	2.066	0	0	0
21/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	32,089.0000	32,887.0000	2.487	0	0	0
21/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	3,009.0000	2,808.0000	(6.680)	0	0	0
21/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	366.0000	330.0000	(9.836)	0	0	0
21/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	113,995.0000	115,160.0000	1.022	0	0	0
21/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	101.0000	89.0000	(11.881)	0	0	0
21/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	24.0000	20.0000	(16.667)	0	0	0
21/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	80,093.0000	81,224.0000	1.412	0	0	0
21/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	19,914.0000	20,503.0000	2.958	0	0	0
21/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	13,792.0000	13,213.0000	(4.198)	0	0	0
21/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	5,246.0000	5,450.0000	3.889	0	0	0
21/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	38,673.0000	37,708.0000	(2.495)	0	0	0
21/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	97,154.0000	98,309.0000	1.189	0	0	0
21/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	10,961.0000	11,337.0000	3.430	0	0	0
21/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	24,374.0000	23,582.0000	(3.249)	0	0	0
21/04/2006	R203	2006/11/02			Bond Future	7.4250	7.4110	(0.189)	0.0000	0.0000	0
21/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,856.0000	6,592.0000	(3.851)	0	0	0
21/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	64,398.0000	65,308.0000	1.413	0	0	0
21/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	80,047.0000	81,027.0000	1.224	0	0	0
21/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,781.0000	1,688.0000	(5.222)	0	0	0
21/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,633.0000	3,470.0000	(4.487)	0	0	0
21/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	49,704.0000	50,513.0000	1.628	0	0	0
21/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	96,166.0000	97,191.0000	1.066	0	0	0
21/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	36,508.0000	37,190.0000	1.868	0	0	0
21/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,781.0000	2,870.0000	3.200	0	0	0
21/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	12,003.0000	11,613.0000	(3.249)	0	0	0
21/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	76,817.0000	75,833.0000	(1.281)	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
21/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	58,859.0000	57,947.0000	(1.549)	0	0	0
21/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5,482.0000	5,643.0000	2.937	0	0	0
21/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	805.0000	757.0000	(5.963)	0	0	0
21/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	43,090.0000	42,281.0000	(1.877)	0	0	0
21/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	29,926.0000	29,246.0000	(2.272)	0	0	0
21/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	16,415.0000	16,808.0000	2.394	0	0	0
21/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	9,883.0000	10,147.0000	2.671	0	0	0
21/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	19,583.0000	19,049.0000	(2.727)	0	0	0
21/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	25,305.0000	25,844.0000	2.130	0	0	0
21/04/2006	R203	2007/02/01			Bond Future	7.4350	7.4220	(0.175)	0.0000	0.0000	0
21/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	29,687.0000	30,172.0000	1.634	0	0	0
21/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	24,809.0000	24,315.0000	(1.991)	0	0	0
21/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	35,007.0000	34,406.0000	(1.717)	0	0	0
21/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	20,962.0000	21,340.0000	1.803	0	0	0
21/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5,420.0000	5,545.0000	2.306	0	0	0
21/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,799.0000	6,595.0000	(3.000)	0	0	0
21/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	80,343.0000	81,186.0000	1.049	0	0	0
21/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	65,876.0000	66,652.0000	1.178	0	0	0
21/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,018.0000	3,882.0000	(3.385)	0	0	0
21/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,259.0000	2,173.0000	(3.807)	0	0	0
21/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,207.0000	1,155.0000	(4.308)	0	0	0
21/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	95,439.0000	96,332.0000	0.936	0	0	0
21/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,960.0000	10,672.0000	(2.628)	0	0	0
21/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	110,860.0000	111,788.0000	0.837	0	0	0
21/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,861.0000	16,474.0000	(2.295)	0	0	0
21/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	52,387.0000	53,078.0000	1.319	0	0	0
21/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,994.0000	9,188.0000	2.157	0	0	0
21/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	78,957.0000	78,103.0000	(1.082)	0	0	0
21/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	62,234.0000	61,448.0000	(1.263)	0	0	0
21/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	47,512.0000	46,812.0000	(1.473)	0	0	0
21/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	40,225.0000	40,817.0000	1.472	0	0	0
21/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	14,099.0000	14,378.0000	1.979	0	0	0
21/04/2006	R204	2006/05/04			Bond Future	7.4170	7.4020	(0.202)	7.4500	7.4500	83
21/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	47,263.0000	48,514.0000	2.647	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
21/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
21/04/2006	R204	2006/08/03			Bond Future	7.4230	7.4080	(0.202)	0.0000	0.0000	0
21/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	49,525.0000	50,544.0000	2.058	0	0	0
21/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,338.0000	3,119.0000	(6.561)	0	0	0
21/04/2006	R204	2006/11/02			Bond Future	7.4260	7.4120	(0.189)	0.0000	0.0000	0
21/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	33,035.0000	32,316.0000	(2.176)	0	0	0
21/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	28,025.0000	28,593.0000	2.027	0	0	0
21/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	11,501.0000	11,789.0000	2.504	0	0	0
21/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	22,024.0000	21,451.0000	(2.602)	0	0	0
21/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	18,575.0000	18,996.0000	2.266	0	0	0
21/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	46,961.0000	46,109.0000	(1.814)	0	0	0
21/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	118,767.0000	119,876.0000	0.934	0	0	0
21/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	39,784.0000	40,498.0000	1.795	0	0	0
21/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	63,622.0000	62,662.0000	(1.509)	0	0	0
21/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	6,605.0000	6,786.0000	2.740	0	0	0
21/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,496.0000	3,599.0000	2.946	0	0	0
21/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	501.0000	469.0000	(6.387)	0	0	0
21/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	13,846.0000	13,420.0000	(3.077)	0	0	0
21/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	53,540.0000	54,384.0000	1.576	0	0	0
21/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	82,641.0000	81,604.0000	(1.255)	0	0	0
21/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	68,814.0000	69,765.0000	1.382	0	0	0
21/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	101,854.0000	102,933.0000	1.059	0	0	0
21/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,175.0000	7,879.0000	(3.621)	0	0	0
21/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,330.0000	2,217.0000	(4.850)	0	0	0
21/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,120.0000	1,057.0000	(5.625)	0	0	0
21/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,517.0000	4,327.0000	(4.206)	0	0	0
21/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	85,079.0000	86,107.0000	1.208	0	0	0
21/04/2006	R204	2007/02/01			Bond Future	7.4330	7.4200	(0.175)	0.0000	0.0000	0
21/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	50,890.0000	50,146.0000	(1.462)	0	0	0
21/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	56,068.0000	56,804.0000	1.313	0	0	0
21/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	37,532.0000	36,894.0000	(1.700)	0	0	0
21/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	9,857.0000	10,066.0000	2.120	0	0	0
21/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	22,706.0000	23,112.0000	1.788	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
21/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	66,639.0000	65,804.0000	(1.253)	0	0	0
21/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	15,355.0000	15,656.0000	1.960	0	0	0
21/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,851.0000	11,543.0000	(2.599)	0	0	0
21/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	43,196.0000	43,828.0000	1.463	0	0	0
21/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	70,309.0000	71,134.0000	1.173	0	0	0
21/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	101,424.0000	102,375.0000	0.938	0	0	0
21/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	85,549.0000	86,446.0000	1.049	0	0	0
21/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	32,006.0000	32,525.0000	1.622	0	0	0
21/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	84,566.0000	83,659.0000	(1.073)	0	0	0
21/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,344.0000	1,288.0000	(4.167)	0	0	0
21/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	117,616.0000	118,603.0000	0.839	0	0	0
21/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,492.0000	2,398.0000	(3.772)	0	0	0
21/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,397.0000	4,250.0000	(3.343)	0	0	0
21/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,647.0000	26,122.0000	(1.970)	0	0	0
21/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,390.0000	7,172.0000	(2.950)	0	0	0
21/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,981.0000	6,118.0000	2.291	0	0	0
21/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,160.0000	17,748.0000	(2.269)	0	0	0
21/04/2006	R207	2006/05/04			Bond Future	7.4010	7.3850	(0.216)	0.0000	0.0000	0
21/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	48,867.0000	50,216.0000	2.761	0	0	0
21/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
21/04/2006	R207	2006/08/03			Bond Future	7.4070	7.3910	(0.216)	0.0000	0.0000	0
21/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,239.0000	3,014.0000	(6.947)	0	0	0
21/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	51,095.0000	52,207.0000	2.176	0	0	0
21/04/2006	R207	2006/11/02			Bond Future	7.4080	7.3930	(0.202)	0.0000	0.0000	0
21/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	66,779.0000	67,975.0000	1.791	0	0	0
21/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	120,425.0000	121,664.0000	1.029	0	0	0
21/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	48,896.0000	50,010.0000	2.278	0	0	0
21/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,611.0000	1,485.0000	(7.821)	0	0	0
21/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	57,535.0000	56,374.0000	(2.018)	0	0	0
21/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,156.0000	1,234.0000	6.747	0	0	0
21/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
21/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	32,404.0000	33,351.0000	2.922	0	0	0
21/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	443.0000	401.0000	(9.481)	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
21/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	17.0000	15.0000	(11.765)	0	0	0
21/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,706.0000	4,414.0000	(6.205)	0	0	0
21/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	102,905.0000	104,142.0000	1.202	0	0	0
21/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	84,962.0000	86,190.0000	1.445	0	0	0
21/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	97.0000	86.0000	(11.340)	0	0	0
21/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	22,347.0000	21,536.0000	(3.629)	0	0	0
21/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,228.0000	10,689.0000	(4.800)	0	0	0
21/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	3,665.0000	3,873.0000	5.675	0	0	0
21/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	38,129.0000	37,098.0000	(2.704)	0	0	0
21/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	18,783.0000	19,484.0000	3.732	0	0	0
21/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	9,188.0000	9,617.0000	4.669	0	0	0
21/04/2006	R207	2007/02/01			Bond Future	7.4130	7.3990	(0.189)	0.0000	0.0000	0
21/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	44,992.0000	45,697.0000	1.567	0	0	0
21/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	72,541.0000	73,453.0000	1.257	0	0	0
21/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,741.0000	11,415.0000	(2.777)	0	0	0
21/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	58,105.0000	58,922.0000	1.406	0	0	0
21/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,008.0000	17,571.0000	(2.427)	0	0	0
21/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,358.0000	4,204.0000	(3.534)	0	0	0
21/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	87,927.0000	88,915.0000	1.124	0	0	0
21/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,340.0000	1,280.0000	(4.478)	0	0	0
21/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	66,665.0000	65,764.0000	(1.352)	0	0	0
21/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	120,140.0000	121,223.0000	0.901	0	0	0
21/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,475.0000	2,377.0000	(3.960)	0	0	0
21/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	103,899.0000	104,943.0000	1.005	0	0	0
21/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,320.0000	7,090.0000	(3.142)	0	0	0
21/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	33,529.0000	34,112.0000	1.739	0	0	0
21/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	10,547.0000	10,789.0000	2.294	0	0	0
21/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,466.0000	25,906.0000	(2.116)	0	0	0
21/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6,454.0000	6,613.0000	2.464	0	0	0
21/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	84,831.0000	83,848.0000	(1.159)	0	0	0
21/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	23,939.0000	24,399.0000	1.922	0	0	0
21/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	16,304.0000	16,647.0000	2.104	0	0	0
21/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	50,775.0000	49,975.0000	(1.576)	0	0	0
21/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	37,355.0000	36,672.0000	(1.828)	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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Grand Total:										2,575
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