



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 24/04/2006

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
24/04/2006	GOVI	2006/05/04			jGovi	241.9780	242.2180	0.099	242.5600	242.2900	0
24/04/2006	GOVI	2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
24/04/2006	GOVI	2006/05/04	230.00	Call	jGovi	119,780.0000	122,180.0000	2.004	0	0	0
24/04/2006	GOVI	2006/08/03			jGovi	246.2840	246.5210	0.096	246.3300	246.3300	561
24/04/2006	GOVI	2006/08/03	230.00	Call	jGovi	162,863.0000	165,227.0000	1.452	0	0	0
24/04/2006	GOVI	2006/08/03	230.00	Put	jGovi	23.0000	17.0000	(26.087)	0	0	0
24/04/2006	GOVI	2006/11/02			jGovi	250.7040	250.9440	0.096	251.2700	251.2700	301
24/04/2006	GOVI	2006/11/02	230.00	Put	jGovi	43.0000	35.0000	(18.605)	0	0	0
24/04/2006	GOVI	2006/11/02	230.00	Call	jGovi	207,083.0000	209,475.0000	1.155	0	0	0
24/04/2006	GOVI	2007/02/01			jGovi	255.1460	255.3860	0.094	0.0000	0.0000	0
24/04/2006	GOVI	2007/02/01	230.00	Call	jGovi	251,490.0000	253,886.0000	0.953	0	0	0
24/04/2006	GOVI	2007/02/01	230.00	Put	jGovi	30.0000	26.0000	(13.333)	0	0	0
24/04/2006	J153	2010/08/31			jSwap	7.1850	7.1600	(0.348)	0.0000	0.0000	0
24/04/2006	J157	2015/09/15			jSwap	7.4060	7.3860	(0.270)	0.0000	0.0000	0
24/04/2006	J186	2026/12/21			jSwap	7.1100	7.0960	(0.197)	0.0000	0.0000	0
24/04/2006	J194	2008/02/28			jSwap	7.1210	7.1060	(0.211)	0.0000	0.0000	0
24/04/2006	J201	2014/12/22			jSwap	7.3730	7.3530	(0.271)	0.0000	0.0000	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
24/04/2006	J203	2017/09/15			jSwap	7.3950	7.3750	(0.270)	0.0000	0.0000	0
24/04/2006	J204	2018/12/21			jSwap	7.3900	7.3700	(0.271)	0.0000	0.0000	0
24/04/2006	J207	2020/01/15			jSwap	7.3730	7.3530	(0.271)	0.0000	0.0000	0
24/04/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
24/04/2006	JFRA	2006/05/04			jFra	7.1310	7.1220	(0.126)	0.0000	0.0000	0
24/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	431.0000	390.0000	(9.513)	0	0	0
24/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	109.0000	90.0000	(17.431)	0	0	0
24/04/2006	JFRA	2006/08/03			jFra	7.1410	7.1530	0.168	0.0000	0.0000	0
24/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	575.0000	552.0000	(4.000)	0	0	0
24/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	920.0000	927.0000	0.761	0	0	0
24/04/2006	JFRA	2006/11/02			jFra	7.1980	7.1970	(0.014)	0.0000	0.0000	0
24/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,318.0000	1,309.0000	(0.683)	0	0	0
24/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	833.0000	826.0000	(0.840)	0	0	0
24/04/2006	JFRA	2007/02/01			jFra	7.2580	7.2590	0.014	0.0000	0.0000	500
24/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,011.0000	1,006.0000	(0.495)	0	0	0
24/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,604.0000	1,596.0000	(0.499)	0	0	0
24/04/2006	JFRA	2007/05/03			jFra	7.3080	7.3090	0.014	0.0000	0.0000	0
24/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,277.0000	1,272.0000	(0.392)	0	0	0
24/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,747.0000	1,740.0000	(0.401)	0	0	0
24/04/2006	JFRA	2007/08/02			jFra	7.3640	7.3610	(0.041)	0.0000	0.0000	0
24/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,843.0000	1,842.0000	(0.054)	0	0	0
24/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,511.0000	1,502.0000	(0.596)	0	0	0
24/04/2006	JFRA	2007/11/01			jFra	7.4350	7.4320	(0.040)	0.0000	0.0000	0
24/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,003.0000	2,001.0000	(0.100)	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
24/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,831.0000	1,822.0000	(0.492)	0	0	0
24/04/2006	JFRA	2008/02/07			jFra	7.4770	7.4710	(0.080)	0.0000	0.0000	0
24/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,778.0000	26,727.0000	(0.190)	0	0	0
24/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,737.0000	26,666.0000	(0.266)	0	0	0
24/04/2006	JN02	2006/05/04			jNote	7.2840	7.2830	(0.014)	0.0000	0.0000	0
24/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	4,108.0000	3,635.0000	(11.514)	0	0	0
24/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	3,437.0000	2,987.0000	(13.093)	0	0	0
24/04/2006	JN02	2006/08/03			jNote	7.3340	7.3260	(0.109)	0.0000	0.0000	0
24/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	9,878.0000	9,795.0000	(0.840)	0	0	0
24/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,436.0000	11,205.0000	(2.020)	0	0	0
24/04/2006	JN02	2006/11/02			jNote	7.3870	7.3680	(0.257)	0.0000	0.0000	0
24/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,325.0000	13,382.0000	0.428	0	0	0
24/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	15,866.0000	15,571.0000	(1.859)	0	0	0
24/04/2006	JN05	2006/05/04			jNote	7.4830	7.4480	(0.468)	0.0000	0.0000	0
24/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	10,412.0000	8,914.0000	(14.387)	0	0	0
24/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	739.0000	689.0000	(6.766)	0	0	0
24/04/2006	JN05	2006/08/03			jNote	7.5150	7.4790	(0.479)	0.0000	0.0000	0
24/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	16,980.0000	15,876.0000	(6.502)	0	0	0
24/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,988.0000	6,371.0000	6.396	0	0	0
24/04/2006	JN05	2006/11/02			jNote	7.5450	7.5090	(0.477)	0.0000	0.0000	0
24/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	21,415.0000	20,392.0000	(4.777)	0	0	0
24/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,191.0000	9,652.0000	5.016	0	0	0
24/04/2006	JN10	2006/05/04			jNote	7.5530	7.5330	(0.265)	0.0000	0.0000	0
24/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	37.0000	21.0000	(43.243)	0	0	0
24/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	21,228.0000	19,834.0000	(6.567)	0	0	0
24/04/2006	JN10	2006/08/03			jNote	7.5680	7.5460	(0.291)	0.0000	0.0000	0
24/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	25,161.0000	23,856.0000	(5.187)	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
24/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,945.0000	3,154.0000	7.097	0	0	0
24/04/2006	JN10	2006/11/02			jNote	7.5820	7.5590	(0.303)	0.0000	0.0000	0
24/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	28,861.0000	27,621.0000	(4.296)	0	0	0
24/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,692.0000	6,032.0000	5.973	0	0	0
24/04/2006	JROD	2006/04/28			jRod	6.5500	6.7060	2.382	0.0000	0.0000	0
24/04/2006	JROD	2006/05/31			jRod	6.6340	6.7720	2.080	0.0000	0.0000	0
24/04/2006	JROD	2006/06/30			jRod	6.7550	6.8910	2.013	0.0000	0.0000	0
24/04/2006	JROD	2006/07/31			jRod	6.8440	6.9140	1.023	0.0000	0.0000	0
24/04/2006	JROD	2006/08/31			jRod	6.9150	6.9870	1.041	0.0000	0.0000	0
24/04/2006	R153	2006/05/04			Bond Future	7.1870	7.1610	(0.362)	0.0000	0.0000	234
24/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	1,476.0000	878.0000	(40.515)	0	0	10
24/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	4,071.0000	4,546.0000	11.668	0	0	0
24/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	62,356.0000	63,429.0000	1.721	0	0	0
24/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	42,861.0000	43,934.0000	2.503	0	0	0
24/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	12,902.0000	13,917.0000	7.867	0	0	0
24/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	78.0000	20.0000	(74.359)	0	0	0
24/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	32,956.0000	34,029.0000	3.256	0	0	0
24/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	22,945.0000	24,017.0000	4.672	0	0	0
24/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	81,440.0000	82,513.0000	1.318	0	0	0
24/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
24/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,949.0000	73,022.0000	1.491	0	0	0
24/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,660.0000	53,734.0000	2.039	0	0	0
24/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	18,197.0000	17,124.0000	(5.897)	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
24/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	261.0000	241.0000	(7.663)	0	0	0
24/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	8,006.0000	6,913.0000	(13.652)	0	0	0
24/04/2006	R153	2006/08/03			Bond Future	7.1800	7.1530	(0.376)	0.0000	0.0000	30
24/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	6,425.0000	5,862.0000	(8.763)	0	0	0
24/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	9,150.0000	9,640.0000	5.355	0	0	0
24/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	15,845.0000	16,526.0000	4.298	0	0	0
24/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,452.0000	3,080.0000	(10.776)	0	0	100
24/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	68,433.0000	69,473.0000	1.520	0	0	0
24/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	235.0000	192.0000	(18.298)	0	0	0
24/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	59,394.0000	60,423.0000	1.732	0	0	0
24/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	62.0000	49.0000	(20.968)	0	0	0
24/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	1,785.0000	1,557.0000	(12.773)	0	0	0
24/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	50,326.0000	51,336.0000	2.007	0	0	0
24/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	23,748.0000	24,572.0000	3.470	0	0	0
24/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	476.0000	398.0000	(16.387)	0	0	0
24/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	41,286.0000	42,261.0000	2.362	0	0	0
24/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	921.0000	786.0000	(14.658)	0	0	0
24/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	117.0000	93.0000	(20.513)	0	0	0
24/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	32,355.0000	33,273.0000	2.837	0	0	0
24/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	11,241.0000	10,470.0000	(6.859)	0	0	0
24/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,198.0000	4,480.0000	6.717	0	0	0
24/04/2006	R153	2006/11/02			Bond Future	7.1760	7.1470	(0.404)	0.0000	0.0000	0
24/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	9,249.0000	8,692.0000	(6.022)	0	0	0
24/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,961.0000	12,469.0000	4.247	0	0	0
24/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,305.0000	3,519.0000	6.475	0	0	0
24/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	48,806.0000	49,740.0000	1.914	0	0	0
24/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,048.0000	1,872.0000	(8.594)	0	0	100
24/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,437.0000	1,306.0000	(9.116)	0	0	0
24/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	40,658.0000	41,547.0000	2.187	0	0	0
24/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	19,072.0000	18,221.0000	(4.462)	0	0	0
24/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	18,133.0000	18,772.0000	3.524	0	0	0
24/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	13,319.0000	12,615.0000	(5.286)	0	0	0
24/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,837.0000	7,198.0000	5.280	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
24/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	6,315.0000	5,889.0000	(6.746)	0	0	0
24/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	65,370.0000	66,361.0000	1.516	0	0	0
24/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	73,680.0000	74,689.0000	1.369	0	0	0
24/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	535.0000	479.0000	(10.467)	0	0	0
24/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,022.0000	924.0000	(9.589)	0	0	0
24/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	57,066.0000	58,033.0000	1.695	0	0	0
24/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	734.0000	661.0000	(9.946)	0	0	0
24/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,238.0000	1,337.0000	7.997	0	0	0
24/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	26,381.0000	25,416.0000	(3.658)	0	0	0
24/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	25,144.0000	25,890.0000	2.967	0	0	0
24/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	4,309.0000	3,989.0000	(7.426)	0	0	0
24/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	2,956.0000	2,719.0000	(8.018)	0	0	0
24/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	32,722.0000	33,550.0000	2.530	0	0	0
24/04/2006	R153	2007/02/01			Bond Future	7.1820	7.1510	(0.432)	0.0000	0.0000	0
24/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	12,394.0000	11,832.0000	(4.534)	0	0	0
24/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	14,727.0000	15,230.0000	3.415	0	0	0
24/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	26,814.0000	27,494.0000	2.536	0	0	0
24/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,505.0000	7,119.0000	(5.143)	0	0	0
24/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	33,577.0000	34,324.0000	2.225	0	0	0
24/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,896.0000	5,577.0000	(5.410)	0	0	0
24/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	9,612.0000	9,145.0000	(4.859)	0	0	0
24/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	20,931.0000	20,150.0000	(3.731)	0	0	0
24/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	20,472.0000	21,071.0000	2.926	0	0	0
24/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	26,872.0000	25,986.0000	(3.297)	0	0	0
24/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,972.0000	6,256.0000	4.756	0	0	0
24/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3,146.0000	3,326.0000	5.722	0	0	0
24/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	40,652.0000	41,454.0000	1.973	0	0	0
24/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	47,929.0000	48,777.0000	1.769	0	0	0
24/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	70,462.0000	71,398.0000	1.328	0	0	0
24/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,053.0000	1,924.0000	(6.283)	0	0	0
24/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,675.0000	4,412.0000	(5.626)	0	0	0
24/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,473.0000	2,320.0000	(6.187)	0	0	0
24/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,011.0000	2,829.0000	(6.045)	0	0	0
24/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	62,884.0000	63,797.0000	1.452	0	0	0
24/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,733.0000	3,515.0000	(5.840)	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
24/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	55,352.0000	56,236.0000	1.597	0	0	0
24/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	16,125.0000	15,455.0000	(4.155)	0	0	0
24/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,852.0000	10,248.0000	4.019	0	0	0
24/04/2006	R157	2006/05/04			Bond Future	7.3920	7.3720	(0.271)	0.0000	0.0000	109
24/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
24/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	145,013.0000	146,694.0000	1.159	0	0	0
24/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	108,068.0000	109,749.0000	1.556	0	0	0
24/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	126,722.0000	128,403.0000	1.327	0	0	0
24/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	29,718.0000	31,336.0000	5.445	0	0	0
24/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	33,452.0000	31,766.0000	(5.040)	0	0	0
24/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	49,834.0000	51,514.0000	3.371	0	0	0
24/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	89,040.0000	90,721.0000	1.888	0	0	0
24/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	83.0000	20.0000	(75.904)	0	0	0
24/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	69,632.0000	71,313.0000	2.414	0	0	0
24/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
24/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	10,987.0000	11,837.0000	7.736	0	0	50
24/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	1,957.0000	1,126.0000	(42.463)	0	0	0
24/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	13,157.0000	11,371.0000	(13.575)	0	0	0
24/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	1,164.0000	1,059.0000	(9.021)	0	0	0
24/04/2006	R157	2006/08/03			Bond Future	7.3970	7.3760	(0.284)	0.0000	0.0000	13
24/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	595.0000	498.0000	(16.303)	0	0	0
24/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	34,694.0000	35,825.0000	3.260	0	0	0
24/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	6,146.0000	5,553.0000	(9.649)	0	0	100
24/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	51,209.0000	52,587.0000	2.691	0	0	0
24/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	2,915.0000	2,569.0000	(11.870)	0	0	0
24/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	36,621.0000	35,082.0000	(4.203)	0	0	0
24/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	3,553.0000	3,738.0000	5.207	0	0	0
24/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	87,243.0000	88,870.0000	1.865	0	0	0
24/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	141,511.0000	143,223.0000	1.210	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
24/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	117.0000	93.0000	(20.513)	0	0	0
24/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	53.0000	41.0000	(22.642)	0	0	0
24/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	123,657.0000	125,357.0000	1.375	0	0	0
24/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,334.0000	1,146.0000	(14.093)	0	0	0
24/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	105,537.0000	107,212.0000	1.587	0	0	0
24/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	68,992.0000	70,528.0000	2.226	0	0	0
24/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	264.0000	215.0000	(18.561)	0	0	0
24/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	22,014.0000	20,748.0000	(5.751)	0	0	0
24/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	9,890.0000	10,347.0000	4.621	0	0	0
24/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	20,563.0000	21,366.0000	3.905	0	0	0
24/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	12,151.0000	11,231.0000	(7.571)	0	0	0
24/04/2006	R157	2006/11/02			Bond Future	7.4030	7.3820	(0.284)	0.0000	0.0000	0
24/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	87,194.0000	88,636.0000	1.654	0	0	0
24/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,023.0000	2,784.0000	(7.906)	0	0	117
24/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	234.0000	206.0000	(11.966)	0	0	0
24/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	70,410.0000	71,747.0000	1.899	0	0	0
24/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	7,618.0000	7,131.0000	(6.393)	0	0	0
24/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	54,299.0000	55,494.0000	2.201	0	0	0
24/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	40,535.0000	39,177.0000	(3.350)	0	0	0
24/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	7,790.0000	8,113.0000	4.146	0	0	0
24/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	15,438.0000	15,987.0000	3.556	0	0	0
24/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	4,805.0000	4,461.0000	(7.159)	0	0	0
24/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	11,950.0000	11,279.0000	(5.615)	0	0	158
24/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	39,343.0000	40,353.0000	2.567	0	0	0
24/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,212.0000	3,365.0000	4.763	0	0	0
24/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	26,185.0000	26,974.0000	3.013	0	0	0
24/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	27,750.0000	26,618.0000	(4.079)	0	0	0
24/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	104,300.0000	105,817.0000	1.454	0	0	0
24/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	56,788.0000	55,260.0000	(2.691)	0	0	0
24/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	18,454.0000	17,561.0000	(4.839)	0	0	0
24/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	121,480.0000	123,049.0000	1.292	0	0	0
24/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	172,140.0000	173,793.0000	0.960	0	0	0
24/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	475.0000	424.0000	(10.737)	0	0	0
24/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,912.0000	1,747.0000	(8.630)	0	0	0
24/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	155,489.0000	157,120.0000	1.049	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
24/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	138,560.0000	140,166.0000	1.159	0	0	0
24/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,218.0000	1,105.0000	(9.278)	0	0	0
24/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	758.0000	682.0000	(10.026)	0	0	0
24/04/2006	R157	2007/02/01			Bond Future	7.4170	7.3940	(0.310)	0.0000	0.0000	0
24/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	88,474.0000	89,879.0000	1.588	0	0	0
24/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,429.0000	7,040.0000	(5.236)	0	0	0
24/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,087.0000	9,593.0000	(4.897)	0	0	0
24/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	58,185.0000	59,356.0000	2.013	0	0	0
24/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,743.0000	13,120.0000	(4.533)	0	0	0
24/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	104,344.0000	105,832.0000	1.426	0	0	0
24/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	73,001.0000	74,301.0000	1.781	0	0	0
24/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	5,502.0000	5,196.0000	(5.562)	0	0	0
24/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,344.0000	2,194.0000	(6.399)	0	0	0
24/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,104.0000	3,864.0000	(5.848)	0	0	0
24/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,493.0000	1,388.0000	(7.033)	0	0	0
24/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	168,322.0000	170,011.0000	1.003	0	0	0
24/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	21,291.0000	21,936.0000	3.029	0	0	0
24/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	120,417.0000	121,970.0000	1.290	0	0	0
24/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	18,781.0000	18,004.0000	(4.137)	0	0	0
24/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	34,384.0000	33,235.0000	(3.342)	0	0	0
24/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,088.0000	2,898.0000	(6.153)	0	0	0
24/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	136,550.0000	138,154.0000	1.175	0	0	0
24/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	152,643.0000	154,286.0000	1.076	0	0	0
24/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	45,893.0000	44,551.0000	(2.924)	0	0	0
24/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	44,404.0000	45,419.0000	2.286	0	0	0
24/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	32,010.0000	32,848.0000	2.618	0	0	0
24/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	25,564.0000	24,608.0000	(3.740)	0	0	0
24/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	12,889.0000	13,341.0000	3.507	0	0	0
24/04/2006	R186	2006/05/04			Bond Future	7.1460	7.1310	(0.210)	7.1200	7.1200	34
24/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	1,573.0000	1,319.0000	(16.147)	0	0	0
24/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	21,549.0000	19,263.0000	(10.608)	0	0	0
24/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	3,070.0000	1,878.0000	(38.827)	0	0	0
24/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	17,035.0000	17,876.0000	4.937	0	0	0
24/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	137,800.0000	139,832.0000	1.475	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
24/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	91,822.0000	89,790.0000	(2.213)	0	0	0
24/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	46,785.0000	48,726.0000	4.149	0	0	0
24/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	166,025.0000	168,057.0000	1.224	0	0	0
24/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	124.0000	33.0000	(73.387)	0	0	0
24/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	193,248.0000	195,280.0000	1.051	0	0	0
24/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	8.0000	2.0000	(75.000)	0	0	0
24/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	78,167.0000	80,198.0000	2.598	0	0	0
24/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
24/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	55,227.0000	53,189.0000	(3.690)	0	0	0
24/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	108,528.0000	110,561.0000	1.873	0	0	0
24/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	219,512.0000	221,544.0000	0.926	0	0	0
24/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R186	2006/08/03			Bond Future	7.1440	7.1290	(0.210)	7.1300	7.1300	30
24/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	14,410.0000	14,862.0000	3.137	0	0	0
24/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	31,969.0000	32,854.0000	2.768	0	0	0
24/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	17,834.0000	16,701.0000	(6.353)	0	0	0
24/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	33,973.0000	32,406.0000	(4.612)	0	0	0
24/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	82,019.0000	83,613.0000	1.943	0	0	0
24/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	48.0000	37.0000	(22.917)	0	0	0
24/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	55,346.0000	56,639.0000	2.336	0	0	0
24/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	8,740.0000	8,015.0000	(8.295)	0	0	0
24/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	4,117.0000	3,693.0000	(10.299)	0	0	0
24/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	59,140.0000	57,264.0000	(3.172)	0	0	0
24/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	4,600.0000	4,742.0000	3.087	0	0	0
24/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	109,985.0000	111,768.0000	1.621	0	0	0
24/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	192,357.0000	194,364.0000	1.043	0	0	0
24/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,910.0000	1,675.0000	(12.304)	0	0	0
24/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
24/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	243,660.0000	245,677.0000	0.828	0	0	0
24/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	188.0000	153.0000	(18.617)	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
24/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	218,448.0000	220,463.0000	0.922	0	0	0
24/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	165,421.0000	167,405.0000	1.199	0	0	0
24/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	137,811.0000	139,731.0000	1.393	0	0	0
24/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	642.0000	543.0000	(15.421)	0	0	0
24/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
24/04/2006	R186	2006/11/02			Bond Future	7.1410	7.1250	(0.224)	0.0000	0.0000	0
24/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	41,581.0000	42,573.0000	2.386	0	0	0
24/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	27,148.0000	26,003.0000	(4.218)	0	0	0
24/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	23,418.0000	24,080.0000	2.827	0	0	0
24/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	42,435.0000	40,959.0000	(3.478)	0	0	0
24/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	783.0000	704.0000	(10.089)	0	0	0
24/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3,684.0000	3,822.0000	3.746	0	0	0
24/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	10,754.0000	10,144.0000	(5.672)	0	0	0
24/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	88,515.0000	90,043.0000	1.726	0	0	0
24/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	17,128.0000	16,280.0000	(4.951)	0	0	0
24/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	63,803.0000	65,093.0000	2.022	0	0	0
24/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	10,886.0000	11,242.0000	3.270	0	0	0
24/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	93,439.0000	91,439.0000	(2.140)	0	0	0
24/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	6,815.0000	6,382.0000	(6.354)	0	0	0
24/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	140,186.0000	142,060.0000	1.337	0	0	0
24/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	114,554.0000	116,260.0000	1.489	0	0	0
24/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	166,272.0000	168,260.0000	1.196	0	0	0
24/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,530.0000	3,266.0000	(7.479)	0	0	0
24/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	217,805.0000	219,905.0000	0.964	0	0	0
24/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	336.0000	297.0000	(11.607)	0	0	0
24/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	192,263.0000	194,322.0000	1.071	0	0	0
24/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,716.0000	1,566.0000	(8.741)	0	0	0
24/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	64,614.0000	62,832.0000	(2.758)	0	0	0
24/04/2006	R186	2007/02/01			Bond Future	7.1400	7.1240	(0.224)	0.0000	0.0000	0
24/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	120,571.0000	122,134.0000	1.296	0	0	0
24/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	18,472.0000	17,762.0000	(3.844)	0	0	0
24/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	50,114.0000	48,727.0000	(2.768)	0	0	0
24/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	72,065.0000	73,289.0000	1.698	0	0	0
24/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	25,596.0000	24,697.0000	(3.512)	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
24/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	13,448.0000	12,889.0000	(4.157)	0	0	0
24/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	95,814.0000	97,226.0000	1.474	0	0	0
24/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	144,252.0000	145,975.0000	1.194	0	0	0
24/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	193,291.0000	195,235.0000	1.006	0	0	0
24/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	168,641.0000	170,491.0000	1.097	0	0	0
24/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	97,063.0000	95,196.0000	(1.923)	0	0	0
24/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	31,373.0000	32,109.0000	2.346	0	0	0
24/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,639.0000	1,527.0000	(6.833)	0	0	0
24/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	217,848.0000	219,859.0000	0.923	0	0	0
24/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,930.0000	2,752.0000	(6.075)	0	0	0
24/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,051.0000	4,778.0000	(5.405)	0	0	0
24/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	8,394.0000	7,995.0000	(4.753)	0	0	0
24/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	8,148.0000	8,403.0000	3.130	0	0	0
24/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	35,749.0000	34,622.0000	(3.153)	0	0	0
24/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	50,208.0000	51,203.0000	1.982	0	0	0
24/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	17,467.0000	17,941.0000	2.714	0	0	0
24/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	70,648.0000	68,999.0000	(2.334)	0	0	0
24/04/2006	R194	2006/05/04			Bond Future	7.1020	7.0860	(0.225)	7.0900	7.0900	55
24/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,952.0000	28,228.0000	0.987	0	0	0
24/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,105.0000	32,382.0000	0.863	0	0	0
24/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,355.0000	15,631.0000	1.797	0	0	0
24/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	323.0000	297.0000	(8.050)	0	0	0
24/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,110.0000	11,387.0000	2.493	0	0	0
24/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,086.0000	1,784.0000	(14.477)	0	0	0
24/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	9.0000	2.0000	(77.778)	0	0	0
24/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,851.0000	7,121.0000	3.941	0	0	0
24/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,790.0000	2,955.0000	5.914	0	0	0
24/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,849.0000	14,573.0000	(1.859)	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
24/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	238.0000	127.0000	(46.639)	0	0	0
24/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,463.0000	10,187.0000	(2.638)	0	0	0
24/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,776.0000	24,052.0000	1.161	0	0	0
24/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,577.0000	19,853.0000	1.410	0	0	0
24/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,103.0000	5,825.0000	(4.555)	0	0	0
24/04/2006	R194	2006/08/03			Bond Future	7.0710	7.0550	(0.226)	7.1000	7.1000	55
24/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,105.0000	14,310.0000	1.453	0	0	0
24/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,552.0000	4,666.0000	2.504	0	0	0
24/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	554.0000	500.0000	(9.747)	0	0	0
24/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,874.0000	1,749.0000	(6.670)	0	0	0
24/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	311.0000	276.0000	(11.254)	0	0	0
24/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,296.0000	3,124.0000	(5.218)	0	0	0
24/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,586.0000	17,809.0000	1.268	0	0	0
24/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	122.0000	105.0000	(13.934)	0	0	0
24/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,158.0000	21,391.0000	1.101	0	0	0
24/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,661.0000	10,846.0000	1.735	0	0	0
24/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
24/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,763.0000	25,000.0000	0.957	0	0	0
24/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,023.0000	938.0000	(8.309)	0	0	0
24/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	43.0000	36.0000	(16.279)	0	0	0
24/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
24/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,232.0000	2,299.0000	3.002	0	0	0
24/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,570.0000	5,357.0000	(3.824)	0	0	0
24/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	746.0000	772.0000	3.485	0	0	0
24/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,424.0000	7,578.0000	2.074	0	0	0
24/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,370.0000	28,609.0000	0.842	0	0	0
24/04/2006	R194	2006/11/02			Bond Future	7.0390	7.0200	(0.270)	0.0000	0.0000	0
24/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,615.0000	1,672.0000	3.529	0	0	0
24/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,144.0000	3,234.0000	2.863	0	0	0
24/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,287.0000	5,103.0000	(3.480)	0	0	0
24/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,638.0000	3,488.0000	(4.123)	0	0	0
24/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,204.0000	5,326.0000	2.344	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
24/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,535.0000	2,416.0000	(4.694)	0	0	0
24/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	537.0000	499.0000	(7.076)	0	0	0
24/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	296.0000	272.0000	(8.108)	0	0	0
24/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	559.0000	585.0000	4.651	0	0	0
24/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,159.0000	9,924.0000	(2.313)	0	0	0
24/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,292.0000	13,052.0000	(1.806)	0	0	0
24/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
24/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,421.0000	7,206.0000	(2.897)	0	0	0
24/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,607.0000	7,755.0000	1.946	0	0	0
24/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	91.0000	97.0000	6.593	0	0	0
24/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,240.0000	10,408.0000	1.641	0	0	0
24/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,788.0000	1,695.0000	(5.201)	0	0	0
24/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,580.0000	18,797.0000	1.168	0	0	0
24/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,725.0000	15,928.0000	1.291	0	0	0
24/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	924.0000	867.0000	(6.169)	0	0	0
24/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,284.0000	1,212.0000	(5.607)	0	0	0
24/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,002.0000	13,186.0000	1.415	0	0	0
24/04/2006	R194	2007/02/01			Bond Future	7.0220	7.0000	(0.313)	0.0000	0.0000	0
24/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,573.0000	2,476.0000	(3.770)	0	0	0
24/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,109.0000	4,952.0000	(3.073)	0	0	0
24/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,474.0000	7,604.0000	1.739	0	0	0
24/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,507.0000	8,304.0000	(2.386)	0	0	0
24/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,618.0000	6,437.0000	(2.735)	0	0	0
24/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,574.0000	9,717.0000	1.494	0	0	0
24/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,226.0000	1,270.0000	3.589	0	0	0
24/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,123.0000	2,040.0000	(3.910)	0	0	0
24/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,150.0000	18,344.0000	1.069	0	0	0
24/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,781.0000	1,709.0000	(4.043)	0	0	0
24/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	595.0000	562.0000	(5.546)	0	0	0
24/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,304.0000	2,373.0000	2.995	0	0	0
24/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	516.0000	540.0000	4.651	0	0	0
24/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,772.0000	11,927.0000	1.317	0	0	0
24/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,516.0000	5,629.0000	2.049	0	0	0
24/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	880.0000	836.0000	(5.000)	0	0	0
24/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,174.0000	3,060.0000	(3.592)	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
24/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,268.0000	1,211.0000	(4.495)	0	0	0
24/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,789.0000	13,959.0000	1.233	0	0	0
24/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,923.0000	16,106.0000	1.149	0	0	0
24/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,738.0000	10,520.0000	(2.030)	0	0	0
24/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,020.0000	3,886.0000	(3.333)	0	0	0
24/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	140.0000	148.0000	5.714	0	0	0
24/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,794.0000	3,886.0000	2.425	0	0	0
24/04/2006	R201	2006/05/04			Bond Future	7.3830	7.3620	(0.284)	7.3600	7.3600	66
24/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	86,056.0000	87,451.0000	1.621	0	0	0
24/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	70,993.0000	72,388.0000	1.965	0	0	0
24/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	55,636.0000	57,031.0000	2.507	0	0	0
24/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	8,959.0000	9,780.0000	9.164	0	0	0
24/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	1,229.0000	656.0000	(46.623)	0	0	0
24/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	39,977.0000	41,372.0000	3.490	0	0	0
24/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	115,324.0000	116,719.0000	1.210	0	0	0
24/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	100,831.0000	102,226.0000	1.384	0	0	0
24/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	42.0000	9.0000	(78.571)	0	0	0
24/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	24,053.0000	25,414.0000	5.658	0	0	0
24/04/2006	R201	2006/08/03			Bond Future	7.3890	7.3690	(0.271)	7.3700	7.3800	26
24/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	112,570.0000	113,867.0000	1.152	0	0	0
24/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	83,978.0000	85,253.0000	1.518	0	0	0
24/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	117.0000	94.0000	(19.658)	0	0	0
24/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	98,378.0000	99,669.0000	1.312	0	0	0
24/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	385.0000	321.0000	(16.623)	0	0	0
24/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	31.0000	23.0000	(25.806)	0	0	0
24/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	832.0000	711.0000	(14.543)	0	0	0
24/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	69,484.0000	70,718.0000	1.776	0	0	0
24/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	27,006.0000	27,901.0000	3.314	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
24/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	8,230.0000	7,567.0000	(8.056)	0	0	0
24/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	15,399.0000	16,035.0000	4.130	0	0	0
24/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
24/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	54,886.0000	56,063.0000	2.144	0	0	0
24/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	3,910.0000	3,507.0000	(10.307)	0	0	0
24/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	1,810.0000	1,584.0000	(12.486)	0	0	0
24/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	40,532.0000	41,604.0000	2.645	0	0	0
24/04/2006	R201	2006/11/02			Bond Future	7.3940	7.3730	(0.284)	0.0000	0.0000	0
24/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,005.0000	4,657.0000	(6.953)	0	0	0
24/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	55,719.0000	56,806.0000	1.951	0	0	0
24/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	42,541.0000	43,524.0000	2.311	0	0	0
24/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,560.0000	1,656.0000	6.154	0	0	0
24/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	30,162.0000	31,003.0000	2.788	0	0	0
24/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	7,907.0000	7,416.0000	(6.210)	0	0	0
24/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,183.0000	2,940.0000	(7.634)	0	0	0
24/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	43,352.0000	42,116.0000	(2.851)	0	0	0
24/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	69,251.0000	70,415.0000	1.681	0	0	0
24/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	12,631.0000	11,954.0000	(5.360)	0	0	0
24/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	19,319.0000	19,973.0000	3.385	0	0	0
24/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,734.0000	4,974.0000	5.070	0	0	0
24/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	10,555.0000	10,997.0000	4.188	0	0	0
24/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	19,726.0000	18,837.0000	(4.507)	0	0	0
24/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	30,063.0000	28,972.0000	(3.629)	0	0	0
24/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	1,991.0000	1,824.0000	(8.388)	0	0	0
24/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	988.0000	892.0000	(9.717)	0	0	0
24/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	82,704.0000	83,939.0000	1.493	0	0	0
24/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	458.0000	407.0000	(11.135)	0	0	0
24/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	96,365.0000	97,646.0000	1.329	0	0	0
24/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	198.0000	173.0000	(12.626)	0	0	0
24/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	110,039.0000	111,345.0000	1.187	0	0	0
24/04/2006	R201	2007/02/01			Bond Future	7.4040	7.3820	(0.297)	0.0000	0.0000	0
24/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	22,337.0000	23,003.0000	2.982	0	0	0
24/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	16,426.0000	15,732.0000	(4.225)	0	0	0
24/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	23,208.0000	22,339.0000	(3.744)	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
24/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	13,639.0000	14,131.0000	3.607	0	0	0
24/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	32,601.0000	31,556.0000	(3.205)	0	0	0
24/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7,270.0000	7,586.0000	4.347	0	0	0
24/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,597.0000	4,340.0000	(5.591)	0	0	0
24/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	69,696.0000	70,799.0000	1.583	0	0	0
24/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,173.0000	5,844.0000	(5.330)	0	0	0
24/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	56,873.0000	57,904.0000	1.813	0	0	0
24/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	82,052.0000	83,235.0000	1.442	0	0	0
24/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,650.0000	1,534.0000	(7.030)	0	0	0
24/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,811.0000	2,634.0000	(6.297)	0	0	0
24/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	929.0000	856.0000	(7.858)	0	0	0
24/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	107,705.0000	108,992.0000	1.195	0	0	0
24/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	8,915.0000	8,481.0000	(4.868)	0	0	0
24/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	94,782.0000	96,025.0000	1.311	0	0	0
24/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	11,732.0000	11,188.0000	(4.637)	0	0	0
24/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	44,954.0000	45,881.0000	2.062	0	0	0
24/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	44,508.0000	43,313.0000	(2.685)	0	0	0
24/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,124.0000	3,289.0000	5.282	0	0	0
24/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	32,843.0000	33,659.0000	2.485	0	0	0
24/04/2006	R203	2006/05/04			Bond Future	7.4020	7.3810	(0.284)	0.0000	0.0000	0
24/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	1,731.0000	1,557.0000	(10.052)	0	0	0
24/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	80.0000	42.0000	(47.500)	0	0	0
24/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	64,375.0000	66,038.0000	2.583	0	0	0
24/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	2,795.0000	1,760.0000	(37.030)	0	0	0
24/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	99,911.0000	101,574.0000	1.664	0	0	0
24/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
24/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	82,359.0000	84,022.0000	2.019	0	0	0
24/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	45,951.0000	47,612.0000	3.615	0	0	0
24/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	32,522.0000	30,821.0000	(5.230)	0	0	0
24/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	10,511.0000	11,139.0000	5.975	0	0	0
24/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	117,044.0000	118,707.0000	1.421	0	0	0
24/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	13,846.0000	12,010.0000	(13.260)	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
24/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	179.0000	55.0000	(69.274)	0	0	0
24/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	27,245.0000	28,784.0000	5.649	0	0	0
24/04/2006	R203	2006/08/03			Bond Future	7.4060	7.3850	(0.284)	0.0000	0.0000	0
24/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	98,309.0000	99,927.0000	1.646	0	0	0
24/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	64,190.0000	65,673.0000	2.310	0	0	0
24/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	5,450.0000	5,646.0000	3.596	0	0	0
24/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	20.0000	15.0000	(25.000)	0	0	0
24/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,041.0000	886.0000	(14.890)	0	0	0
24/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	115,160.0000	116,792.0000	1.417	0	0	0
24/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	37,708.0000	36,267.0000	(3.821)	0	0	0
24/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	23,582.0000	22,364.0000	(5.165)	0	0	0
24/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	81,224.0000	82,801.0000	1.942	0	0	0
24/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	13,213.0000	12,297.0000	(6.933)	0	0	0
24/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	20,503.0000	21,225.0000	3.521	0	0	0
24/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	330.0000	270.0000	(18.182)	0	0	0
24/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	11,337.0000	11,757.0000	3.705	0	0	0
24/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,808.0000	2,476.0000	(11.823)	0	0	0
24/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	47,783.0000	49,089.0000	2.733	0	0	0
24/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	89.0000	69.0000	(22.472)	0	0	0
24/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	32,887.0000	33,928.0000	3.165	0	0	0
24/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	6,528.0000	5,931.0000	(9.145)	0	0	0
24/04/2006	R203	2006/11/02			Bond Future	7.4110	7.3900	(0.283)	0.0000	0.0000	0
24/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	25,844.0000	26,583.0000	2.859	0	0	0
24/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	10,147.0000	10,479.0000	3.272	0	0	0
24/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	16,808.0000	17,328.0000	3.094	0	0	0
24/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	19,049.0000	18,177.0000	(4.578)	0	0	0
24/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	29,246.0000	28,155.0000	(3.730)	0	0	0
24/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	42,281.0000	41,002.0000	(3.025)	0	0	0
24/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	97,191.0000	98,719.0000	1.572	0	0	0
24/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	57,947.0000	56,526.0000	(2.452)	0	0	0
24/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5,643.0000	5,833.0000	3.367	0	0	0
24/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	75,833.0000	74,318.0000	(1.998)	0	0	0
24/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,870.0000	2,966.0000	3.345	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
24/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	11,613.0000	10,966.0000	(5.571)	0	0	0
24/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	50,513.0000	51,683.0000	2.316	0	0	0
24/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	37,190.0000	38,155.0000	2.595	0	0	0
24/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	65,308.0000	66,642.0000	2.043	0	0	0
24/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,592.0000	6,150.0000	(6.705)	0	0	0
24/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,688.0000	1,529.0000	(9.419)	0	0	0
24/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	757.0000	674.0000	(10.964)	0	0	0
24/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,470.0000	3,193.0000	(7.983)	0	0	0
24/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	81,027.0000	82,479.0000	1.792	0	0	0
24/04/2006	R203	2007/02/01			Bond Future	7.4220	7.4000	(0.296)	0.0000	0.0000	0
24/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	53,078.0000	54,211.0000	2.135	0	0	0
24/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	34,406.0000	33,337.0000	(3.107)	0	0	0
24/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,474.0000	15,773.0000	(4.255)	0	0	0
24/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	21,340.0000	21,931.0000	2.769	0	0	0
24/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	46,812.0000	45,577.0000	(2.638)	0	0	0
24/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,672.0000	10,145.0000	(4.938)	0	0	0
24/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	14,378.0000	14,803.0000	2.956	0	0	0
24/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	40,817.0000	41,776.0000	2.350	0	0	0
24/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	66,652.0000	67,937.0000	1.928	0	0	0
24/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,173.0000	2,013.0000	(7.363)	0	0	0
24/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	81,186.0000	82,593.0000	1.733	0	0	0
24/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	61,448.0000	60,075.0000	(2.234)	0	0	0
24/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,155.0000	1,059.0000	(8.312)	0	0	0
24/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	111,788.0000	113,351.0000	1.398	0	0	0
24/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	96,332.0000	97,831.0000	1.556	0	0	0
24/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,882.0000	3,630.0000	(6.491)	0	0	0
24/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,595.0000	6,221.0000	(5.671)	0	0	0
24/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	24,315.0000	23,429.0000	(3.644)	0	0	0
24/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	9,188.0000	9,474.0000	3.113	0	0	0
24/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	30,172.0000	30,945.0000	2.562	0	0	0
24/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5,545.0000	5,725.0000	3.246	0	0	0
24/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	78,103.0000	76,624.0000	(1.894)	0	0	0
24/04/2006	R204	2006/05/04			Bond Future	7.4020	7.3820	(0.270)	7.3800	7.3800	80
24/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	3.0000	0.0000	(100.000)	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
24/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	48,514.0000	50,188.0000	3.451	0	0	0
24/04/2006	R204	2006/08/03			Bond Future	7.4080	7.3870	(0.283)	7.4000	7.4000	83
24/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,119.0000	2,757.0000	(11.606)	0	0	0
24/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	50,544.0000	51,919.0000	2.720	0	0	0
24/04/2006	R204	2006/11/02			Bond Future	7.4120	7.3910	(0.283)	0.0000	0.0000	0
24/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	62,662.0000	61,159.0000	(2.399)	0	0	0
24/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	119,876.0000	121,535.0000	1.384	0	0	0
24/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	40,498.0000	41,501.0000	2.477	0	0	0
24/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	13,420.0000	12,709.0000	(5.298)	0	0	0
24/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	6,786.0000	6,997.0000	3.109	0	0	0
24/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	21,451.0000	20,511.0000	(4.382)	0	0	0
24/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	469.0000	414.0000	(11.727)	0	0	0
24/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	18,996.0000	19,548.0000	2.906	0	0	0
24/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	81,604.0000	80,001.0000	(1.964)	0	0	0
24/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	28,593.0000	29,367.0000	2.707	0	0	0
24/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	54,384.0000	55,599.0000	2.234	0	0	0
24/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,599.0000	3,710.0000	3.084	0	0	0
24/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	32,316.0000	31,153.0000	(3.599)	0	0	0
24/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	69,765.0000	71,154.0000	1.991	0	0	0
24/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,057.0000	949.0000	(10.218)	0	0	0
24/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	7,879.0000	7,380.0000	(6.333)	0	0	0
24/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,217.0000	2,022.0000	(8.796)	0	0	0
24/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	102,933.0000	104,539.0000	1.560	0	0	0
24/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	86,107.0000	87,626.0000	1.764	0	0	0
24/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,327.0000	4,002.0000	(7.511)	0	0	0
24/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	11,789.0000	12,148.0000	3.045	0	0	0
24/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	46,109.0000	44,754.0000	(2.939)	0	0	0
24/04/2006	R204	2007/02/01			Bond Future	7.4200	7.3980	(0.296)	0.0000	0.0000	0
24/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	56,804.0000	58,011.0000	2.125	0	0	0
24/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	17,748.0000	17,001.0000	(4.209)	0	0	0
24/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	43,828.0000	44,850.0000	2.332	0	0	0
24/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,543.0000	10,980.0000	(4.877)	0	0	0
24/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	10,066.0000	10,376.0000	3.080	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
24/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	65,804.0000	64,344.0000	(2.219)	0	0	0
24/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	71,134.0000	72,502.0000	1.923	0	0	0
24/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,288.0000	1,183.0000	(8.152)	0	0	0
24/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	86,446.0000	87,944.0000	1.733	0	0	0
24/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	83,659.0000	82,085.0000	(1.881)	0	0	0
24/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	118,603.0000	120,268.0000	1.404	0	0	0
24/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,398.0000	2,224.0000	(7.256)	0	0	0
24/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	102,375.0000	103,970.0000	1.558	0	0	0
24/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	32,525.0000	33,352.0000	2.543	0	0	0
24/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,250.0000	3,977.0000	(6.424)	0	0	0
24/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,172.0000	6,769.0000	(5.619)	0	0	0
24/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,122.0000	25,179.0000	(3.610)	0	0	0
24/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	6,118.0000	6,314.0000	3.204	0	0	0
24/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	50,146.0000	48,834.0000	(2.616)	0	0	0
24/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	15,656.0000	16,113.0000	2.919	0	0	0
24/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	23,112.0000	23,746.0000	2.743	0	0	0
24/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	36,894.0000	35,757.0000	(3.082)	0	0	0
24/04/2006	R207	2006/05/04			Bond Future	7.3850	7.3650	(0.271)	0.0000	0.0000	0
24/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
24/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	50,216.0000	51,907.0000	3.367	0	0	0
24/04/2006	R207	2006/08/03			Bond Future	7.3910	7.3710	(0.271)	0.0000	0.0000	0
24/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	52,207.0000	53,538.0000	2.549	0	0	0
24/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,014.0000	2,671.0000	(11.380)	0	0	0
24/04/2006	R207	2006/11/02			Bond Future	7.3930	7.3720	(0.284)	0.0000	0.0000	0
24/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	10,689.0000	9,904.0000	(7.344)	0	0	0
24/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	3,873.0000	4,139.0000	6.868	0	0	0
24/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	9,617.0000	10,184.0000	5.896	0	0	0
24/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	37,098.0000	35,625.0000	(3.971)	0	0	0
24/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	21,536.0000	20,366.0000	(5.433)	0	0	0
24/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	19,484.0000	20,437.0000	4.891	0	0	0
24/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	401.0000	338.0000	(15.711)	0	0	0
24/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	121,664.0000	123,402.0000	1.429	0	0	0
24/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	50,010.0000	51,563.0000	3.105	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
24/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,485.0000	1,300.0000	(12.458)	0	0	0
24/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	56,374.0000	54,730.0000	(2.916)	0	0	0
24/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,234.0000	1,328.0000	7.618	0	0	0
24/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
24/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	33,351.0000	34,661.0000	3.928	0	0	0
24/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	67,975.0000	69,651.0000	2.466	0	0	0
24/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	15.0000	11.0000	(26.667)	0	0	0
24/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,414.0000	3,986.0000	(9.696)	0	0	0
24/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	104,142.0000	105,878.0000	1.667	0	0	0
24/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	86,190.0000	87,912.0000	1.998	0	0	0
24/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	86.0000	70.0000	(18.605)	0	0	0
24/04/2006	R207	2007/02/01			Bond Future	7.3990	7.3780	(0.284)	0.0000	0.0000	0
24/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	45,697.0000	46,698.0000	2.191	0	0	0
24/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,415.0000	10,875.0000	(4.731)	0	0	0
24/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	49,975.0000	48,710.0000	(2.531)	0	0	0
24/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	17,571.0000	16,854.0000	(4.081)	0	0	0
24/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	16,647.0000	17,100.0000	2.721	0	0	0
24/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	58,922.0000	60,100.0000	1.999	0	0	0
24/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	73,453.0000	74,785.0000	1.813	0	0	0
24/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,204.0000	3,942.0000	(6.232)	0	0	0
24/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	24,399.0000	25,023.0000	2.557	0	0	0
24/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	88,915.0000	90,371.0000	1.638	0	0	0
24/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	36,672.0000	35,579.0000	(2.980)	0	0	0
24/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,280.0000	1,178.0000	(7.969)	0	0	0
24/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	65,764.0000	64,354.0000	(2.144)	0	0	0
24/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	121,223.0000	122,839.0000	1.333	0	0	0
24/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,377.0000	2,209.0000	(7.068)	0	0	0
24/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	104,943.0000	106,493.0000	1.477	0	0	0
24/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,090.0000	6,704.0000	(5.444)	0	0	0
24/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	10,789.0000	11,097.0000	2.855	0	0	0
24/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6,613.0000	6,809.0000	2.964	0	0	0
24/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	83,848.0000	82,326.0000	(1.815)	0	0	0
24/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	25,906.0000	25,000.0000	(3.497)	0	0	0
24/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	34,112.0000	34,923.0000	2.377	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
-----------	------------------	--------	-----	---------	-------------------------	----------------------	----------------------	--------------	-------------	---------------

Grand Total:										2,947
---------------------	--	--	--	--	--	--	--	--	--	--------------