



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 15/03/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/03/2006	GOVI 2006/05/04			jGovi	241.5870	241.9530	0.151	0.0000	0.0000	699
15/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	115,887.0000	119,541.0000	3.153	0	0	0
15/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	17.0000	11.0000	(35.294)	0	0	0
15/03/2006	GOVI 2006/08/03			jGovi	245.9440	246.3110	0.149	0.0000	0.0000	0
15/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	131.0000	107.0000	(18.321)	0	0	0
15/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	159,571.0000	163,217.0000	2.285	0	0	0
15/03/2006	GOVI 2006/11/02			jGovi	250.3490	250.7100	0.144	0.0000	0.0000	0
15/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	203,611.0000	207,203.0000	1.764	0	0	0
15/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	121.0000	103.0000	(14.876)	0	0	0
15/03/2006	GOVI 2007/02/01			jGovi	254.7330	255.0800	0.136	0.0000	0.0000	0
15/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	71.0000	61.0000	(14.085)	0	0	0
15/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	247,401.0000	250,861.0000	1.399	0	0	0
15/03/2006	J153 2010/08/31			jSwap	7.2850	7.2500	(0.480)	0.0000	0.0000	0
15/03/2006	J157 2015/09/15			jSwap	7.3990	7.4050	0.081	0.0000	0.0000	0
15/03/2006	J186 2026/12/21			jSwap	7.1540	7.1170	(0.517)	0.0000	0.0000	0
15/03/2006	J194 2008/02/28			jSwap	7.0740	7.0420	(0.452)	0.0000	0.0000	0
15/03/2006	J201 2014/12/22			jSwap	7.3760	7.3510	(0.339)	0.0000	0.0000	0

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15/03/2006	J203	2017/09/15			jSwap	7.3790	7.3790	-	0.0000	0.0000	0
15/03/2006	J204	2018/12/21			jSwap	7.3690	7.3490	(0.271)	0.0000	0.0000	0
15/03/2006	J207	2020/01/15			jSwap	7.3470	7.3260	(0.286)	0.0000	0.0000	0
15/03/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
15/03/2006	JFRA	2006/05/04			jFra	7.1280	7.1220	(0.084)	0.0000	0.0000	0
15/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	327.0000	328.0000	0.306	0	0	0
15/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	640.0000	627.0000	(2.031)	0	0	0
15/03/2006	JFRA	2006/08/03			jFra	6.9650	6.9540	(0.158)	0.0000	0.0000	0
15/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	902.0000	913.0000	1.220	0	0	0
15/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	816.0000	800.0000	(1.961)	0	0	0
15/03/2006	JFRA	2006/11/02			jFra	7.0400	7.0260	(0.199)	0.0000	0.0000	0
15/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,109.0000	1,123.0000	1.262	0	0	0
15/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,207.0000	1,187.0000	(1.657)	0	0	0
15/03/2006	JFRA	2007/02/01			jFra	7.1100	7.0920	(0.253)	0.0000	0.0000	500
15/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,899.0000	1,924.0000	1.316	0	0	0
15/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	944.0000	925.0000	(2.013)	0	0	0
15/03/2006	JFRA	2007/05/03			jFra	7.2550	7.2370	(0.248)	0.0000	0.0000	0
15/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,293.0000	1,271.0000	(1.701)	0	0	0
15/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,893.0000	1,916.0000	1.215	0	0	0
15/03/2006	JFRA	2007/08/02			jFra	7.3820	7.3510	(0.420)	0.0000	0.0000	0
15/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,886.0000	1,925.0000	2.068	0	0	0
15/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,598.0000	1,560.0000	(2.378)	0	0	0
15/03/2006	JFRA	2007/11/01			jFra	7.4080	7.4240	0.216	0.0000	0.0000	0
15/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,861.0000	1,880.0000	1.021	0	0	0

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15/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,103.0000	2,080.0000	(1.094)	0	0	0
15/03/2006	JFRA	2008/02/07			jFra	7.4880	7.4710	(0.227)	0.0000	0.0000	0
15/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,524.0000	27,527.0000	0.011	0	0	0
15/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,515.0000	27,474.0000	(0.149)	0	0	0
15/03/2006	JN02	2006/05/04			jNote	7.2150	7.2030	(0.166)	0.0000	0.0000	0
15/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	7,759.0000	7,804.0000	0.580	0	0	0
15/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	7,165.0000	6,982.0000	(2.554)	0	0	0
15/03/2006	JN02	2006/08/03			jNote	7.2710	7.2550	(0.220)	0.0000	0.0000	0
15/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,245.0000	12,351.0000	0.866	0	0	0
15/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,634.0000	12,443.0000	(1.512)	0	0	0
15/03/2006	JN02	2006/11/02			jNote	7.3560	7.3350	(0.285)	0.0000	0.0000	0
15/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	14,956.0000	15,113.0000	1.050	0	0	0
15/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,924.0000	16,691.0000	(1.377)	0	0	0
15/03/2006	JN05	2006/05/04			jNote	7.5290	7.5050	(0.319)	0.0000	0.0000	0
15/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	3,016.0000	3,230.0000	7.095	0	0	0
15/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	14,601.0000	13,824.0000	(5.322)	0	0	0
15/03/2006	JN05	2006/08/03			jNote	7.5680	7.5440	(0.317)	0.0000	0.0000	0
15/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	20,058.0000	19,371.0000	(3.425)	0	0	0
15/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,867.0000	7,170.0000	4.412	0	0	0
15/03/2006	JN05	2006/11/02			jNote	7.6180	7.5940	(0.315)	0.0000	0.0000	0
15/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	24,589.0000	23,929.0000	(2.684)	0	0	0
15/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,349.0000	9,674.0000	3.476	0	0	0
15/03/2006	JN10	2006/05/04			jNote	7.6120	7.5930	(0.250)	0.0000	0.0000	0
15/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	25,989.0000	24,773.0000	(4.679)	0	0	0
15/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	724.0000	814.0000	12.431	0	0	0
15/03/2006	JN10	2006/08/03			jNote	7.6280	7.6080	(0.262)	0.0000	0.0000	0
15/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,346.0000	3,599.0000	7.561	0	0	0

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15/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	29,695.0000	28,575.0000	(3.772)	0	0	0
15/03/2006	JN10	2006/11/02			jNote	7.6500	7.6280	(0.288)	0.0000	0.0000	0
15/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,564.0000	5,917.0000	6.344	0	0	0
15/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	33,400.0000	32,246.0000	(3.455)	0	0	0
15/03/2006	JROD	2006/03/31			jRod	6.7140	6.7130	(0.015)	0.0000	0.0000	0
15/03/2006	JROD	2006/04/28			jRod	6.7970	6.7950	(0.029)	0.0000	0.0000	0
15/03/2006	JROD	2006/05/31			jRod	6.9410	6.9370	(0.058)	0.0000	0.0000	0
15/03/2006	JROD	2006/06/30			jRod	6.9290	6.9260	(0.043)	0.0000	0.0000	0
15/03/2006	JROD	2006/07/31			jRod	7.0030	7.0010	(0.029)	0.0000	0.0000	0
15/03/2006	JROD	2006/08/31			jRod	7.0620	7.0600	(0.028)	0.0000	0.0000	0
15/03/2006	R153	2006/05/04			Bond Future	7.2810	7.2440	(0.508)	0.0000	0.0000	13
15/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	5,739.0000	4,907.0000	(14.497)	6,250	6,250	10
15/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	4,465.0000	5,154.0000	15.431	0	0	0
15/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	10,991.0000	12,118.0000	10.254	0	0	0
15/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	981.0000	1,219.0000	24.261	0	0	0
15/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	12,595.0000	11,312.0000	(10.187)	0	0	0
15/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	2,036.0000	1,642.0000	(19.352)	0	0	0
15/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	19,660.0000	21,040.0000	7.019	0	0	0
15/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	585.0000	444.0000	(24.103)	0	0	0
15/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	81.0000	111.0000	37.037	0	0	0
15/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	22,147.0000	20,656.0000	(6.732)	0	0	0
15/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	48,799.0000	50,318.0000	3.113	0	0	0
15/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	77,571.0000	79,092.0000	1.961	0	0	0
15/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	68,080.0000	69,601.0000	2.234	0	0	0
15/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	58,488.0000	60,009.0000	2.601	0	0	0
15/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
15/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0

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15/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	39,028.0000	40,538.0000	3.869	0	0	0
15/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	29,239.0000	30,717.0000	5.055	0	0	0
15/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	153.0000	110.0000	(28.105)	0	0	0
15/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	37.0000	25.0000	(32.432)	0	0	20
15/03/2006	R153	2006/08/03			Bond Future	7.2750	7.2360	(0.536)	0.0000	0.0000	1
15/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	9,491.0000	8,701.0000	(8.324)	0	0	0
15/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,520.0000	9,246.0000	8.521	0	0	0
15/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	29,859.0000	31,137.0000	4.280	0	0	0
15/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	2,120.0000	1,883.0000	(11.179)	0	0	0
15/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	47,148.0000	48,569.0000	3.014	0	0	0
15/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	753.0000	659.0000	(12.483)	0	0	0
15/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	14,540.0000	15,505.0000	6.637	0	0	0
15/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	14,816.0000	13,759.0000	(7.134)	0	0	0
15/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,077.0000	4,535.0000	11.234	0	0	0
15/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,843.0000	5,292.0000	(9.430)	0	0	100
15/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	21,782.0000	22,932.0000	5.280	0	0	0
15/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,516.0000	3,150.0000	(10.410)	0	0	0
15/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,025.0000	57,482.0000	2.601	0	0	0
15/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	444.0000	386.0000	(13.063)	0	0	0
15/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	64,951.0000	66,429.0000	2.276	0	0	0
15/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,284.0000	1,132.0000	(11.838)	0	0	0
15/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	276.0000	239.0000	(13.406)	0	0	0
15/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	38,398.0000	39,761.0000	3.550	0	0	0
15/03/2006	R153	2006/11/02			Bond Future	7.2800	7.2390	(0.563)	0.0000	0.0000	0
15/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	12,071.0000	11,296.0000	(6.420)	0	0	0
15/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	10,973.0000	11,698.0000	6.607	0	0	0
15/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	46,000.0000	47,303.0000	2.833	0	0	0
15/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,441.0000	2,244.0000	(8.070)	0	0	0
15/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	3,306.0000	3,046.0000	(7.864)	0	0	100
15/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	38,107.0000	39,346.0000	3.251	0	0	0
15/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,264.0000	6,789.0000	8.381	0	0	0
15/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	16,556.0000	15,581.0000	(5.889)	0	0	0
15/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	22,639.0000	21,464.0000	(5.190)	0	0	0

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15/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,062.0000	3,387.0000	10.614	0	0	0
15/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	16,696.0000	17,596.0000	5.391	0	0	0
15/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,688.0000	8,088.0000	(6.906)	0	0	0
15/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	23,281.0000	24,324.0000	4.480	0	0	0
15/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	6,255.0000	5,798.0000	(7.306)	0	0	0
15/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,825.0000	1,674.0000	(8.274)	0	0	0
15/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	62,201.0000	63,586.0000	2.227	0	0	0
15/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,375.0000	1,260.0000	(8.364)	0	0	0
15/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	54,059.0000	55,409.0000	2.497	0	0	0
15/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,181.0000	1,343.0000	13.717	0	0	0
15/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	30,134.0000	28,796.0000	(4.440)	0	0	0
15/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	30,484.0000	31,639.0000	3.789	0	0	0
15/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,528.0000	4,183.0000	(7.619)	0	0	0
15/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	70,384.0000	71,795.0000	2.005	0	0	0
15/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,049.0000	961.0000	(8.389)	0	0	0
15/03/2006	R153	2007/02/01			Bond Future	7.3020	7.2610	(0.561)	0.0000	0.0000	0
15/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,282.0000	14,550.0000	(4.790)	0	0	0
15/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,502.0000	14,173.0000	4.970	0	0	0
15/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,977.0000	9,508.0000	5.915	0	0	0
15/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	19,363.0000	18,491.0000	(4.503)	0	0	0
15/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,033.0000	2,864.0000	(5.572)	0	0	0
15/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	67,328.0000	68,563.0000	1.834	0	0	0
15/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,585.0000	3,386.0000	(5.551)	0	0	0
15/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,884.0000	61,088.0000	2.011	0	0	0
15/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	52,508.0000	53,675.0000	2.223	0	0	0
15/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,281.0000	4,044.0000	(5.536)	0	0	0
15/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	5,194.0000	4,909.0000	(5.487)	0	0	0
15/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	45,276.0000	46,395.0000	2.472	0	0	0
15/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	38,222.0000	39,282.0000	2.773	0	0	0
15/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,417.0000	5,803.0000	7.126	0	0	0
15/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	30,688.0000	29,533.0000	(3.764)	0	0	0
15/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,359.0000	6,016.0000	(5.394)	0	0	0
15/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	24,489.0000	23,472.0000	(4.153)	0	0	0
15/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,905.0000	19,700.0000	4.205	0	0	0
15/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,849.0000	3,097.0000	8.705	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
15/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,158.0000	11,550.0000	(5.001)	0	0	0
15/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,401.0000	32,390.0000	3.150	0	0	0
15/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,833.0000	7,418.0000	(5.298)	0	0	0
15/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	24,928.0000	25,829.0000	3.614	0	0	0
15/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,732.0000	9,230.0000	(5.158)	0	0	0
15/03/2006	R157	2006/05/04			Bond Future	7.4170	7.3910	(0.351)	0.0000	0.0000	7
15/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	584.0000	463.0000	(20.719)	0	0	0
15/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	36,239.0000	34,186.0000	(5.665)	0	0	0
15/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	699.0000	827.0000	18.312	0	0	0
15/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	4,489.0000	5,067.0000	12.876	0	0	0
15/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	25.0000	18.0000	(28.000)	0	0	0
15/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	124,626.0000	126,807.0000	1.750	0	0	0
15/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	48,320.0000	50,380.0000	4.263	0	0	0
15/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	2,293.0000	1,912.0000	(16.616)	0	0	0
15/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	142,916.0000	145,097.0000	1.526	0	0	0
15/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	29,832.0000	31,632.0000	6.034	0	0	0
15/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	86,968.0000	89,142.0000	2.500	0	0	0
15/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	18,579.0000	16,976.0000	(8.628)	0	0	0
15/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	105,975.0000	108,155.0000	2.057	0	0	0
15/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	127.0000	95.0000	(25.197)	0	0	0
15/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	7,368.0000	6,450.0000	(12.459)	0	0	0
15/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	67,661.0000	69,811.0000	3.178	0	0	0
15/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	14,301.0000	15,564.0000	8.832	0	0	50
15/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	115
15/03/2006	R157	2006/08/03			Bond Future	7.4190	7.3920	(0.364)	0.0000	0.0000	4
15/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	104,240.0000	106,369.0000	2.042	0	0	0
15/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	139,882.0000	142,067.0000	1.562	0	0	0
15/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	769.0000	685.0000	(10.923)	0	0	0
15/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,436.0000	1,290.0000	(10.167)	0	0	0
15/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	51,438.0000	53,230.0000	3.484	0	0	0
15/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	122,152.0000	124,317.0000	1.772	0	0	0
15/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,952.0000	8,278.0000	(7.529)	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
15/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	226.0000	198.0000	(12.389)	0	0	0
15/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,946.0000	4,526.0000	(8.492)	0	0	0
15/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	86,282.0000	88,348.0000	2.394	0	0	0
15/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	35,698.0000	37,237.0000	4.311	0	0	0
15/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	4,871.0000	5,306.0000	8.930	0	0	0
15/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	11,636.0000	12,444.0000	6.944	0	0	0
15/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	25,562.0000	24,158.0000	(5.493)	0	0	0
15/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	39,741.0000	37,964.0000	(4.471)	0	0	0
15/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	15,572.0000	14,560.0000	(6.499)	0	0	0
15/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	414.0000	366.0000	(11.594)	0	0	0
15/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	22,182.0000	23,382.0000	5.410	0	0	0
15/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,683.0000	2,431.0000	(9.392)	0	0	0
15/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	68,538.0000	70,499.0000	2.861	0	0	0
15/03/2006	R157	2006/11/02			Bond Future	7.4270	7.4000	(0.364)	0.0000	0.0000	0
15/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	86,628.0000	88,506.0000	2.168	0	0	0
15/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	484.0000	445.0000	(8.058)	0	0	0
15/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	170,472.0000	172,591.0000	1.243	0	0	0
15/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,375.0000	4,095.0000	(6.400)	0	0	117
15/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	16,548.0000	17,401.0000	5.155	0	0	0
15/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,329.0000	1,233.0000	(7.223)	0	0	0
15/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	890.0000	823.0000	(7.528)	0	0	0
15/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	30,778.0000	29,473.0000	(4.240)	0	0	0
15/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	27,164.0000	28,307.0000	4.208	0	0	0
15/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	21,351.0000	20,336.0000	(4.754)	0	0	0
15/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	153,986.0000	156,077.0000	1.358	0	0	0
15/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,542.0000	6,146.0000	(6.053)	0	0	0
15/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	40,000.0000	41,398.0000	3.495	0	0	0
15/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	137,213.0000	139,275.0000	1.503	0	0	0
15/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,525.0000	13,765.0000	(5.232)	0	0	0
15/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	43,460.0000	41,860.0000	(3.682)	0	0	0
15/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	59,424.0000	57,573.0000	(3.115)	0	0	0
15/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	8,797.0000	9,355.0000	6.343	0	0	0
15/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	54,543.0000	56,147.0000	2.941	0	0	0
15/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,780.0000	9,226.0000	(5.665)	0	0	0
15/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	70,229.0000	71,991.0000	2.509	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
15/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,997.0000	1,858.0000	(6.960)	0	0	0
15/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	120,342.0000	122,361.0000	1.678	0	0	0
15/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,945.0000	2,748.0000	(6.689)	0	0	0
15/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	103,415.0000	105,376.0000	1.896	0	0	0
15/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,930.0000	4,237.0000	7.812	0	0	0
15/03/2006	R157	2007/02/01			Bond Future	7.4450	7.4180	(0.363)	0.0000	0.0000	0
15/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	13,683.0000	14,319.0000	4.648	0	0	0
15/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	37,349.0000	36,113.0000	(3.309)	0	0	0
15/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	22,077.0000	22,942.0000	3.918	0	0	0
15/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	48,866.0000	47,400.0000	(3.000)	0	0	0
15/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	58,351.0000	59,798.0000	2.480	0	0	0
15/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,403.0000	20,581.0000	(3.841)	0	0	0
15/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	12,142.0000	11,624.0000	(4.266)	0	0	0
15/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	72,877.0000	74,461.0000	2.174	0	0	0
15/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,088.0000	15,434.0000	(4.065)	0	0	0
15/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	44,846.0000	46,126.0000	2.854	0	0	0
15/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	88,066.0000	89,760.0000	1.924	0	0	0
15/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,250.0000	3,091.0000	(4.892)	0	0	0
15/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	166,811.0000	168,799.0000	1.192	0	0	0
15/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,162.0000	2,048.0000	(5.273)	0	0	0
15/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	151,370.0000	153,312.0000	1.283	0	0	0
15/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,200.0000	8,792.0000	(4.435)	0	0	0
15/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	4,164.0000	3,964.0000	(4.803)	0	0	0
15/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,382.0000	5,129.0000	(4.701)	0	0	0
15/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	103,674.0000	105,455.0000	1.718	0	0	0
15/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	32,674.0000	33,759.0000	3.321	0	0	0
15/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	7,011.0000	6,691.0000	(4.564)	0	0	0
15/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	119,515.0000	121,363.0000	1.546	0	0	0
15/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	28,407.0000	27,390.0000	(3.580)	0	0	0
15/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	135,447.0000	137,348.0000	1.404	0	0	0
15/03/2006	R186	2006/05/04			Bond Future	7.1870	7.1510	(0.501)	0.0000	0.0000	35
15/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	31,442.0000	27,817.0000	(11.529)	0	0	0
15/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	160,496.0000	165,350.0000	3.024	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
15/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	5,934.0000	7,164.0000	20.728	0	0	0
15/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
15/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	32.0000	21.0000	(34.375)	0	0	0
15/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	187,717.0000	192,572.0000	2.586	0	0	0
15/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	12,412.0000	10,368.0000	(16.468)	0	0	0
15/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	213,981.0000	218,836.0000	2.269	0	0	0
15/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	20,845.0000	23,657.0000	13.490	0	0	0
15/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	132,300.0000	137,144.0000	3.661	0	0	0
15/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	1,032.0000	764.0000	(25.969)	0	0	0
15/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	73,666.0000	78,252.0000	6.225	0	0	0
15/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	45,018.0000	49,040.0000	8.934	0	0	0
15/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	3,889.0000	3,055.0000	(21.445)	0	0	0
15/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	755.0000	992.0000	31.391	0	0	0
15/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	61,505.0000	56,887.0000	(7.508)	0	0	0
15/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	97,381.0000	92,538.0000	(4.973)	0	0	0
15/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	245.0000	172.0000	(29.796)	0	0	0
15/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	27.0000	40.0000	48.148	0	0	0
15/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	103,242.0000	108,024.0000	4.632	0	0	0
15/03/2006	R186	2006/08/03			Bond Future	7.1840	7.1480	(0.501)	0.0000	0.0000	0
15/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	32,882.0000	35,547.0000	8.105	0	0	0
15/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	24,107.0000	21,949.0000	(8.952)	0	0	0
15/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	16,045.0000	17,775.0000	10.782	0	0	0
15/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	133,598.0000	138,170.0000	3.422	0	0	0
15/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	7,538.0000	6,685.0000	(11.316)	0	0	0
15/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	213,157.0000	217,964.0000	2.255	0	0	0
15/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	80.0000	64.0000	(20.000)	0	0	0
15/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	23.0000	18.0000	(21.739)	0	0	0
15/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	80,080.0000	84,050.0000	4.958	0	0	0
15/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	248.0000	204.0000	(17.742)	0	0	0
15/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	699.0000	588.0000	(15.880)	0	0	0
15/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	187,197.0000	191,975.0000	2.552	0	0	0
15/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,789.0000	1,538.0000	(14.030)	0	0	0
15/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	160,573.0000	165,284.0000	2.934	0	0	0
15/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	13,619.0000	12,227.0000	(10.221)	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
15/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	54,864.0000	58,295.0000	6.254	0	0	0
15/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	40,967.0000	37,875.0000	(7.548)	0	0	0
15/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	238,321.0000	243,138.0000	2.021	0	0	0
15/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	65,883.0000	61,917.0000	(6.020)	0	0	0
15/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	106,869.0000	111,183.0000	4.037	0	0	0
15/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	5,982.0000	6,839.0000	14.326	0	0	0
15/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	4,155.0000	3,647.0000	(12.226)	0	0	0
15/03/2006	R186	2006/11/02			Bond Future	7.1820	7.1450	(0.515)	0.0000	0.0000	0
15/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	734.0000	642.0000	(12.534)	0	0	0
15/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	212,748.0000	217,578.0000	2.270	0	0	0
15/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	187,538.0000	192,287.0000	2.532	0	0	0
15/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,514.0000	1,340.0000	(11.493)	0	0	0
15/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,967.0000	2,658.0000	(10.415)	0	0	0
15/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	4,316.0000	4,896.0000	13.438	0	0	0
15/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	99,527.0000	95,185.0000	(4.363)	0	0	0
15/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	41,618.0000	44,307.0000	6.461	0	0	0
15/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	162,067.0000	166,680.0000	2.846	0	0	0
15/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	32,642.0000	30,408.0000	(6.844)	0	0	0
15/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	5,524.0000	5,006.0000	(9.377)	0	0	0
15/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	70,923.0000	67,213.0000	(5.231)	0	0	0
15/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	62,995.0000	66,293.0000	5.235	0	0	0
15/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	11,739.0000	12,951.0000	10.325	0	0	0
15/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	9,769.0000	8,950.0000	(8.384)	0	0	0
15/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	136,724.0000	141,128.0000	3.221	0	0	0
15/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	86,815.0000	90,579.0000	4.336	0	0	0
15/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	112,052.0000	116,155.0000	3.662	0	0	0
15/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,510.0000	13,352.0000	(7.981)	0	0	0
15/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	21,776.0000	20,152.0000	(7.458)	0	0	0
15/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	24,063.0000	26,023.0000	8.145	0	0	0
15/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	48,537.0000	45,574.0000	(6.105)	0	0	0
15/03/2006	R186	2007/02/01			Bond Future	7.1850	7.1480	(0.515)	0.0000	0.0000	0
15/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	164,622.0000	168,985.0000	2.650	0	0	0
15/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	41,099.0000	38,857.0000	(5.455)	0	0	0
15/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	49,615.0000	52,255.0000	5.321	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
15/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	118,082.0000	121,918.0000	3.249	0	0	0
15/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	103,441.0000	99,403.0000	(3.904)	0	0	0
15/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,902.0000	15,854.0000	(6.200)	0	0	0
15/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	31,325.0000	33,373.0000	6.538	0	0	0
15/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	8,583.0000	9,429.0000	9.857	0	0	0
15/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	22,535.0000	21,181.0000	(6.008)	0	0	0
15/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	30,307.0000	28,559.0000	(5.768)	0	0	0
15/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	56,008.0000	53,173.0000	(5.062)	0	0	0
15/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	70,833.0000	73,969.0000	4.427	0	0	0
15/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	93,933.0000	97,463.0000	3.758	0	0	0
15/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	212,804.0000	217,465.0000	2.190	0	0	0
15/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,273.0000	3,926.0000	(8.121)	0	0	0
15/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	188,691.0000	193,228.0000	2.404	0	0	0
15/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,974.0000	6,454.0000	(7.456)	0	0	0
15/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	140,945.0000	145,076.0000	2.931	0	0	0
15/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,537.0000	2,314.0000	(8.790)	0	0	0
15/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,030.0000	10,278.0000	(6.818)	0	0	0
15/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	17,796.0000	19,217.0000	7.985	0	0	0
15/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	76,919.0000	73,457.0000	(4.501)	0	0	0
15/03/2006	R194	2006/05/04			Bond Future	7.0430	7.0050	(0.540)	0.0000	0.0000	101
15/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,795.0000	25,452.0000	2.650	0	0	0
15/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,085.0000	8,685.0000	7.421	0	0	0
15/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,598.0000	21,254.0000	3.185	0	0	0
15/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
15/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,313.0000	4,732.0000	(10.935)	0	0	0
15/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	223.0000	166.0000	(25.561)	0	0	0
15/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,125.0000	33,782.0000	1.983	0	0	0
15/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	59.0000	41.0000	(30.508)	0	0	0
15/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,548.0000	1,835.0000	18.540	0	0	0
15/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,188.0000	12,828.0000	5.251	0	0	0
15/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	231.0000	307.0000	32.900	0	0	0
15/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,291.0000	1,922.0000	(16.107)	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
15/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	779.0000	614.0000	(21.181)	0	0	0
15/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,971.0000	29,628.0000	2.268	0	0	0
15/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,350.0000	4,842.0000	11.310	0	0	0
15/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
15/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	9,449.0000	8,795.0000	(6.921)	0	0	0
15/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	15.0000	10.0000	(33.333)	0	0	0
15/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,390.0000	17,042.0000	3.978	0	0	0
15/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,830.0000	13,172.0000	(4.758)	0	0	0
15/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/03/2006	R194	2006/08/03			Bond Future	6.9880	6.9450	(0.615)	0.0000	0.0000	0
15/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,407.0000	1,608.0000	14.286	0	0	0
15/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,060.0000	12,616.0000	4.610	0	0	0
15/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,918.0000	1,704.0000	(11.157)	0	0	0
15/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	35.0000	28.0000	(20.000)	0	0	0
15/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,623.0000	30,266.0000	2.171	0	0	0
15/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	4,987.0000	4,542.0000	(8.923)	0	0	0
15/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	12.0000	10.0000	(16.667)	0	0	0
15/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,840.0000	6,271.0000	7.380	0	0	0
15/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,029.0000	26,668.0000	2.455	0	0	0
15/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,806.0000	9,312.0000	5.746	0	0	0
15/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,450.0000	23,080.0000	2.806	0	0	0
15/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,161.0000	1,021.0000	(12.059)	0	0	0
15/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	89.0000	75.0000	(15.730)	0	0	0
15/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,918.0000	19,533.0000	3.251	0	0	0
15/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	210.0000	179.0000	(14.762)	0	0	0
15/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,104.0000	2,787.0000	(10.213)	0	0	0
15/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,284.0000	3,612.0000	9.988	0	0	0
15/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	709.0000	619.0000	(12.694)	0	0	0
15/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	452.0000	392.0000	(13.274)	0	0	0
15/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,490.0000	16,077.0000	3.790	0	0	0
15/03/2006	R194	2006/11/02			Bond Future	6.9420	6.8950	(0.677)	0.0000	0.0000	0
15/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	28.0000	38.0000	35.714	0	0	0
15/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,411.0000	2,201.0000	(8.710)	0	0	0
15/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	966.0000	1,103.0000	14.182	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
15/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6,310.0000	6,697.0000	6.133	0	0	0
15/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,062.0000	8,515.0000	(6.036)	0	0	0
15/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	225.0000	275.0000	22.222	0	0	0
15/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	12,084.0000	11,496.0000	(4.866)	0	0	0
15/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	8,818.0000	9,257.0000	4.978	0	0	0
15/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,598.0000	6,138.0000	(6.972)	0	0	0
15/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	4,764.0000	4,400.0000	(7.641)	0	0	0
15/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2,322.0000	2,555.0000	10.034	0	0	0
15/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,346.0000	3,067.0000	(8.338)	0	0	0
15/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	4,082.0000	4,400.0000	7.790	0	0	0
15/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,769.0000	1,611.0000	(8.932)	0	0	0
15/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,325.0000	1,205.0000	(9.057)	0	0	0
15/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,511.0000	11,988.0000	4.144	0	0	0
15/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,304.0000	14,809.0000	3.530	0	0	0
15/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,025.0000	17,560.0000	3.142	0	0	0
15/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	995.0000	904.0000	(9.146)	0	0	0
15/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	354.0000	315.0000	(11.017)	0	0	0
15/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	607.0000	545.0000	(10.214)	0	0	0
15/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,868.0000	20,426.0000	2.809	0	0	0
15/03/2006	R194	2007/02/01			Bond Future	6.9220	6.8710	(0.737)	0.0000	0.0000	0
15/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,939.0000	3,164.0000	7.656	0	0	0
15/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,714.0000	4,413.0000	(6.385)	0	0	0
15/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,402.0000	6,726.0000	5.061	0	0	0
15/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,573.0000	4,852.0000	6.101	0	0	0
15/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,770.0000	3,523.0000	(6.552)	0	0	0
15/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,030.0000	2,828.0000	(6.667)	0	0	0
15/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,114.0000	1,974.0000	(6.623)	0	0	0
15/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,594.0000	10,980.0000	3.644	0	0	0
15/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,508.0000	2,341.0000	(6.659)	0	0	0
15/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	12,832.0000	13,239.0000	3.172	0	0	0
15/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,439.0000	8,798.0000	4.254	0	0	0
15/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,811.0000	1,693.0000	(6.516)	0	0	0
15/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,003.0000	17,458.0000	2.676	0	0	0
15/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	644.0000	592.0000	(8.075)	0	0	0
15/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,229.0000	19,703.0000	2.465	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
15/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	930.0000	859.0000	(7.634)	0	0	0
15/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,312.0000	1,220.0000	(7.012)	0	0	0
15/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,053.0000	5,690.0000	(5.997)	0	0	0
15/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	14,864.0000	15,297.0000	2.913	0	0	0
15/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	7,761.0000	7,335.0000	(5.489)	0	0	0
15/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,690.0000	1,853.0000	9.645	0	0	0
15/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	263.0000	308.0000	17.110	0	0	0
15/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	800.0000	901.0000	12.625	0	0	0
15/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	9,831.0000	9,351.0000	(4.883)	0	0	0
15/03/2006	R201	2006/05/04			Bond Future	7.3930	7.3670	(0.352)	0.0000	0.0000	66
15/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	114,660.0000	116,386.0000	1.505	0	0	0
15/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	100,168.0000	101,894.0000	1.723	0	0	0
15/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	70,347.0000	72,068.0000	2.446	0	0	0
15/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	85,395.0000	87,120.0000	2.020	0	0	0
15/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
15/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	78.0000	58.0000	(25.641)	0	0	0
15/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	24,741.0000	26,217.0000	5.966	0	0	0
15/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	1,394.0000	1,144.0000	(17.934)	0	0	0
15/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	55,051.0000	56,757.0000	3.099	0	0	0
15/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	346.0000	270.0000	(21.965)	0	0	0
15/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	17.0000	12.0000	(29.412)	0	0	0
15/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	39,660.0000	41,310.0000	4.160	0	0	0
15/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,785.0000	4,129.0000	(13.710)	0	0	0
15/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	11,851.0000	12,921.0000	9.029	0	0	0
15/03/2006	R201	2006/08/03			Bond Future	7.3970	7.3700	(0.365)	0.0000	0.0000	0
15/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	69,502.0000	71,155.0000	2.378	0	0	0
15/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	922.0000	823.0000	(10.738)	0	0	0
15/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	97,959.0000	99,693.0000	1.770	0	0	0
15/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	365.0000	320.0000	(12.329)	0	0	0
15/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	42.0000	35.0000	(16.667)	0	0	0
15/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	83,707.0000	85,415.0000	2.040	0	0	0
15/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	112,087.0000	113,832.0000	1.557	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
15/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	130.0000	112.0000	(13.846)	0	0	0
15/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	55,205.0000	56,789.0000	2.869	0	0	0
15/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,636.0000	5,160.0000	(8.446)	0	0	0
15/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,670.0000	1,501.0000	(10.120)	0	0	0
15/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	10,324.0000	9,568.0000	(7.323)	0	0	0
15/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	16,974.0000	17,971.0000	5.874	0	0	0
15/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	41,264.0000	42,730.0000	3.553	0	0	0
15/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,061.0000	2,775.0000	(9.343)	0	0	0
15/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	28,213.0000	29,489.0000	4.523	0	0	0
15/03/2006	R201	2006/11/02			Bond Future	7.4020	7.3750	(0.365)	0.0000	0.0000	0
15/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	14,298.0000	13,530.0000	(5.371)	0	0	0
15/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	82,747.0000	84,340.0000	1.925	0	0	0
15/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	20,479.0000	21,422.0000	4.605	0	0	0
15/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	109,716.0000	111,391.0000	1.527	0	0	0
15/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	9,433.0000	8,879.0000	(5.873)	0	0	0
15/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	31,181.0000	32,338.0000	3.711	0	0	0
15/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	44,372.0000	42,861.0000	(3.405)	0	0	0
15/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	2,073.0000	2,274.0000	9.696	0	0	0
15/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	381.0000	345.0000	(9.449)	0	0	0
15/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,317.0000	5,923.0000	(6.237)	0	0	0
15/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	56,289.0000	57,721.0000	2.544	0	0	0
15/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	43,346.0000	44,663.0000	3.038	0	0	0
15/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	11,674.0000	12,359.0000	5.868	0	0	0
15/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	69,588.0000	71,105.0000	2.180	0	0	0
15/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,260.0000	3,981.0000	(6.549)	0	0	0
15/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	96,189.0000	97,833.0000	1.709	0	0	0
15/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,537.0000	1,420.0000	(7.612)	0	0	0
15/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	788.0000	721.0000	(8.503)	0	0	0
15/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,835.0000	2,640.0000	(6.878)	0	0	0
15/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	31,453.0000	30,162.0000	(4.105)	0	0	0
15/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	21,352.0000	20,326.0000	(4.805)	0	0	0
15/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	5,617.0000	6,037.0000	7.477	0	0	0
15/03/2006	R201	2007/02/01			Bond Future	7.4160	7.3900	(0.351)	0.0000	0.0000	0
15/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	33,582.0000	34,610.0000	3.061	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
15/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	57,327.0000	58,588.0000	2.200	0	0	0
15/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,307.0000	9,852.0000	(4.414)	0	0	0
15/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	13,211.0000	12,633.0000	(4.375)	0	0	0
15/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,368.0000	7,023.0000	(4.682)	0	0	0
15/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	45,605.0000	46,756.0000	2.524	0	0	0
15/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	70,005.0000	71,341.0000	1.908	0	0	0
15/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	107,354.0000	108,878.0000	1.420	0	0	0
15/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	82,104.0000	83,522.0000	1.727	0	0	0
15/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	45,746.0000	44,397.0000	(2.949)	0	0	0
15/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,319.0000	1,237.0000	(6.217)	0	0	0
15/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,220.0000	2,093.0000	(5.721)	0	0	0
15/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	94,611.0000	96,090.0000	1.563	0	0	0
15/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,604.0000	3,415.0000	(5.244)	0	0	0
15/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,647.0000	5,377.0000	(4.781)	0	0	0
15/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,621.0000	3,879.0000	7.125	0	0	0
15/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	24,768.0000	23,823.0000	(3.815)	0	0	0
15/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	14,459.0000	15,121.0000	4.578	0	0	0
15/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	34,053.0000	32,898.0000	(3.392)	0	0	0
15/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7,981.0000	8,432.0000	5.651	0	0	0
15/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	23,157.0000	24,018.0000	3.718	0	0	0
15/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	17,987.0000	17,242.0000	(4.142)	0	0	0
15/03/2006	R203	2006/05/04			Bond Future	7.4100	7.3840	(0.351)	0.0000	0.0000	0
15/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,809.0000	2,395.0000	(14.738)	0	0	0
15/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	15,493.0000	16,650.0000	7.468	0	0	0
15/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	46,003.0000	47,927.0000	4.182	0	0	0
15/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	8,410.0000	7,509.0000	(10.713)	0	0	0
15/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	687.0000	554.0000	(19.360)	0	0	0
15/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	29,242.0000	30,887.0000	5.625	0	0	0
15/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	6,429.0000	7,042.0000	9.535	0	0	0
15/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	1,972.0000	2,199.0000	11.511	0	0	0
15/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	19,178.0000	17,732.0000	(7.540)	0	0	0
15/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	120.0000	90.0000	(25.000)	0	0	0
15/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	63,862.0000	65,891.0000	3.177	0	0	0
15/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	35,046.0000	33,215.0000	(5.225)	0	0	0
15/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	116,411.0000	118,469.0000	1.768	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
15/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	99,279.0000	101,337.0000	2.073	0	0	0
15/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	15.0000	10.0000	(33.333)	0	0	0
15/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	81,741.0000	83,794.0000	2.512	0	0	0
15/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/03/2006	R203	2006/08/03			Bond Future	7.4120	7.3850	(0.364)	0.0000	0.0000	0
15/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	40,276.0000	38,678.0000	(3.968)	0	0	0
15/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	7,549.0000	8,057.0000	6.729	0	0	0
15/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,176.0000	15,210.0000	(5.972)	0	0	0
15/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,527.0000	4,138.0000	(8.593)	0	0	0
15/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	49,034.0000	50,751.0000	3.502	0	0	0
15/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	22,999.0000	24,138.0000	4.952	0	0	0
15/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	34,883.0000	36,340.0000	4.177	0	0	0
15/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,991.0000	8,343.0000	(7.207)	0	0	0
15/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,051.0000	1,845.0000	(10.044)	0	0	0
15/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	13,868.0000	14,673.0000	5.805	0	0	0
15/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	26,580.0000	25,281.0000	(4.887)	0	0	0
15/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	64,733.0000	66,631.0000	2.932	0	0	0
15/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	97.0000	83.0000	(14.433)	0	0	0
15/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	81,259.0000	83,267.0000	2.471	0	0	0
15/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	98,055.0000	100,119.0000	2.105	0	0	0
15/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	833.0000	735.0000	(11.765)	0	0	0
15/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	114,769.0000	116,860.0000	1.822	0	0	0
15/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	302.0000	261.0000	(13.576)	0	0	0
15/03/2006	R203	2006/11/02			Bond Future	7.4180	7.3910	(0.364)	0.0000	0.0000	0
15/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	27,607.0000	28,712.0000	4.003	0	0	0
15/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	21,349.0000	20,383.0000	(4.525)	0	0	0
15/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	11,805.0000	12,411.0000	5.133	0	0	0
15/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	31,599.0000	30,375.0000	(3.874)	0	0	0
15/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	44,476.0000	43,011.0000	(3.294)	0	0	0
15/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	59,829.0000	58,160.0000	(2.790)	0	0	0
15/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	18,624.0000	19,472.0000	4.553	0	0	0
15/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	6,988.0000	7,390.0000	5.753	0	0	0
15/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,653.0000	12,937.0000	(5.244)	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
15/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	77,341.0000	75,515.0000	(2.361)	0	0	0
15/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	3,841.0000	4,087.0000	6.405	0	0	0
15/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	51,618.0000	53,193.0000	3.051	0	0	0
15/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	38,694.0000	40,049.0000	3.502	0	0	0
15/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	65,968.0000	67,718.0000	2.653	0	0	0
15/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,232.0000	1,125.0000	(8.685)	0	0	0
15/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,233.0000	7,737.0000	(6.025)	0	0	0
15/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,479.0000	2,286.0000	(7.785)	0	0	0
15/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	97,129.0000	99,093.0000	2.022	0	0	0
15/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,666.0000	4,345.0000	(6.880)	0	0	0
15/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	81,281.0000	83,160.0000	2.312	0	0	0
15/03/2006	R203	2007/02/01			Bond Future	7.4320	7.4060	(0.350)	0.0000	0.0000	0
15/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	53,947.0000	55,354.0000	2.608	0	0	0
15/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,371.0000	17,637.0000	(3.995)	0	0	0
15/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	41,961.0000	43,186.0000	2.919	0	0	0
15/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	48,912.0000	47,583.0000	(2.717)	0	0	0
15/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,294.0000	11,741.0000	(4.498)	0	0	0
15/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,400.0000	25,467.0000	(3.534)	0	0	0
15/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	15,725.0000	16,356.0000	4.013	0	0	0
15/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	67,200.0000	68,762.0000	2.324	0	0	0
15/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	31,503.0000	32,530.0000	3.260	0	0	0
15/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,615.0000	1,505.0000	(6.811)	0	0	0
15/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	81,412.0000	83,100.0000	2.073	0	0	0
15/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	22,741.0000	23,565.0000	3.623	0	0	0
15/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	63,391.0000	61,890.0000	(2.368)	0	0	0
15/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	111,494.0000	113,344.0000	1.659	0	0	0
15/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,865.0000	2,688.0000	(6.178)	0	0	0
15/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	96,271.0000	98,054.0000	1.852	0	0	0
15/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,862.0000	4,589.0000	(5.615)	0	0	0
15/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	36,559.0000	35,424.0000	(3.105)	0	0	0
15/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,897.0000	7,499.0000	(5.040)	0	0	0
15/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,378.0000	10,836.0000	4.413	0	0	0
15/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6,514.0000	6,829.0000	4.836	0	0	0
15/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	79,825.0000	78,180.0000	(2.061)	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
15/03/2006	R204	2006/05/04			Bond Future	7.3860	7.3650	(0.284)	0.0000	0.0000	80
15/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	50,511.0000	52,163.0000	3.271	0	0	0
15/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	659.0000	548.0000	(16.844)	0	0	0
15/03/2006	R204	2006/08/03			Bond Future	7.3890	7.3670	(0.298)	0.0000	0.0000	0
15/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	53,641.0000	55,130.0000	2.776	0	0	0
15/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,644.0000	4,309.0000	(7.214)	0	0	0
15/03/2006	R204	2006/11/02			Bond Future	7.3930	7.3710	(0.298)	0.0000	0.0000	0
15/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	14,358.0000	14,906.0000	3.817	0	0	0
15/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	47,127.0000	45,876.0000	(2.655)	0	0	0
15/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	21,967.0000	22,718.0000	3.419	0	0	0
15/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	33,736.0000	32,688.0000	(3.106)	0	0	0
15/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,413.0000	5,117.0000	(5.468)	0	0	0
15/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	121,719.0000	123,460.0000	1.430	0	0	0
15/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	63,144.0000	61,718.0000	(2.258)	0	0	0
15/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	23,067.0000	22,233.0000	(3.616)	0	0	0
15/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	43,638.0000	44,810.0000	2.686	0	0	0
15/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	31,759.0000	32,724.0000	3.039	0	0	0
15/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	8,818.0000	9,192.0000	4.241	0	0	0
15/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5,063.0000	5,299.0000	4.661	0	0	0
15/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	81,517.0000	79,953.0000	(1.919)	0	0	0
15/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	762.0000	703.0000	(7.743)	0	0	0
15/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,010.0000	14,382.0000	(4.184)	0	0	0
15/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,266.0000	8,821.0000	(4.803)	0	0	0
15/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,554.0000	1,446.0000	(6.950)	0	0	0
15/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	57,321.0000	58,677.0000	2.366	0	0	0
15/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	104,980.0000	106,672.0000	1.612	0	0	0
15/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	88,427.0000	90,042.0000	1.826	0	0	0
15/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	72,401.0000	73,905.0000	2.077	0	0	0
15/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,986.0000	2,802.0000	(6.162)	0	0	0
15/03/2006	R204	2007/02/01			Bond Future	7.4030	7.3820	(0.284)	0.0000	0.0000	0
15/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	11,915.0000	12,323.0000	3.424	0	0	0
15/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,021.0000	18,395.0000	(3.291)	0	0	0
15/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	46,467.0000	47,534.0000	2.296	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
15/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	59,344.0000	60,566.0000	2.059	0	0	0
15/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	66,286.0000	65,002.0000	(1.937)	0	0	0
15/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	25,592.0000	26,316.0000	2.829	0	0	0
15/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,716.0000	12,245.0000	(3.704)	0	0	0
15/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	120,364.0000	121,962.0000	1.328	0	0	0
15/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,167.0000	7,828.0000	(4.151)	0	0	0
15/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	17,866.0000	18,423.0000	3.118	0	0	0
15/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,681.0000	1,587.0000	(5.592)	0	0	0
15/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	38,006.0000	37,038.0000	(2.547)	0	0	0
15/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	83,739.0000	82,329.0000	(1.684)	0	0	0
15/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	73,497.0000	74,850.0000	1.841	0	0	0
15/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	50,989.0000	49,854.0000	(2.226)	0	0	0
15/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,973.0000	2,821.0000	(5.113)	0	0	0
15/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,033.0000	4,800.0000	(4.629)	0	0	0
15/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	88,597.0000	90,057.0000	1.648	0	0	0
15/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	104,316.0000	105,857.0000	1.477	0	0	0
15/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	7,565.0000	7,848.0000	3.741	0	0	0
15/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	35,151.0000	36,049.0000	2.555	0	0	0
15/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	27,380.0000	26,586.0000	(2.900)	0	0	0
15/03/2006	R207	2006/05/04			Bond Future	7.3620	7.3430	(0.258)	0.0000	0.0000	0
15/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	598.0000	502.0000	(16.054)	0	0	0
15/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	52,758.0000	54,275.0000	2.875	0	0	0
15/03/2006	R207	2006/08/03			Bond Future	7.3650	7.3450	(0.272)	0.0000	0.0000	0
15/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	55,807.0000	57,188.0000	2.475	0	0	0
15/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,437.0000	4,139.0000	(6.716)	0	0	0
15/03/2006	R207	2006/11/02			Bond Future	7.3660	7.3470	(0.258)	0.0000	0.0000	0
15/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	54,898.0000	53,475.0000	(2.592)	0	0	0
15/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,994.0000	2,148.0000	7.723	0	0	0
15/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	22,167.0000	23,117.0000	4.286	0	0	0
15/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	52,606.0000	54,023.0000	2.694	0	0	0
15/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,136.0000	10,509.0000	(5.630)	0	0	0
15/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	21,517.0000	20,570.0000	(4.401)	0	0	0
15/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	11,834.0000	12,464.0000	5.324	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
15/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,346.0000	5,693.0000	6.491	0	0	0
15/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	36,335.0000	35,105.0000	(3.385)	0	0	0
15/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,845.0000	1,685.0000	(8.672)	0	0	0
15/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	70,385.0000	71,903.0000	2.157	0	0	0
15/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,937.0000	4,588.0000	(7.069)	0	0	0
15/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	36,110.0000	37,339.0000	3.403	0	0	0
15/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	575.0000	515.0000	(10.435)	0	0	0
15/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	88,488.0000	90,047.0000	1.762	0	0	0
15/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	106,395.0000	107,968.0000	1.478	0	0	0
15/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
15/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	123,904.0000	125,480.0000	1.272	0	0	0
15/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	31.0000	27.0000	(12.903)	0	0	0
15/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	148.0000	130.0000	(12.162)	0	0	0
15/03/2006	R207	2007/02/01			Bond Future	7.3740	7.3550	(0.258)	0.0000	0.0000	0
15/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,919.0000	26,202.0000	(2.664)	0	0	0
15/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	37,169.0000	38,010.0000	2.263	0	0	0
15/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	27,255.0000	27,937.0000	2.502	0	0	0
15/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	37,483.0000	36,607.0000	(2.337)	0	0	0
15/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	50,458.0000	49,428.0000	(2.041)	0	0	0
15/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	19,176.0000	19,704.0000	2.753	0	0	0
15/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	76,385.0000	77,639.0000	1.642	0	0	0
15/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,439.0000	12,015.0000	(3.409)	0	0	0
15/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	61,991.0000	63,126.0000	1.831	0	0	0
15/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,977.0000	7,672.0000	(3.823)	0	0	0
15/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,648.0000	18,085.0000	(3.019)	0	0	0
15/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	91,668.0000	93,018.0000	1.473	0	0	0
15/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	107,513.0000	108,935.0000	1.323	0	0	0
15/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,643.0000	1,558.0000	(5.173)	0	0	0
15/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	123,632.0000	125,105.0000	1.191	0	0	0
15/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,901.0000	2,765.0000	(4.688)	0	0	0
15/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,912.0000	4,703.0000	(4.255)	0	0	0
15/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8,264.0000	8,536.0000	3.291	0	0	0
15/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	48,820.0000	49,815.0000	2.038	0	0	0
15/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	12,898.0000	13,287.0000	3.016	0	0	0
15/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	65,828.0000	64,659.0000	(1.776)	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
15/03/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	83,454.0000	82,167.0000	(1.542)	0	0	0
Grand Total:										2,118