



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 23/03/2006

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
23/03/2006	GOVI	2006/05/04			jGovi	241.8510	241.7860	(0.027)	0.0000	0.0000	699
23/03/2006	GOVI	2006/05/04	230.00	Put	jGovi	5.0000	4.0000	(20.000)	0	0	0
23/03/2006	GOVI	2006/05/04	230.00	Call	jGovi	118,515.0000	117,864.0000	(0.549)	0	0	0
23/03/2006	GOVI	2006/08/03			jGovi	246.2100	246.1380	(0.029)	0.0000	0.0000	0
23/03/2006	GOVI	2006/08/03	230.00	Call	jGovi	162,189.0000	161,469.0000	(0.444)	0	0	0
23/03/2006	GOVI	2006/08/03	230.00	Put	jGovi	89.0000	89.0000	-	0	0	0
23/03/2006	GOVI	2006/11/02			jGovi	250.6300	250.5460	(0.034)	0.0000	0.0000	0
23/03/2006	GOVI	2006/11/02	230.00	Call	jGovi	206,392.0000	205,553.0000	(0.407)	0	0	0
23/03/2006	GOVI	2006/11/02	230.00	Put	jGovi	92.0000	93.0000	1.087	0	0	0
23/03/2006	GOVI	2007/02/01			jGovi	255.0350	254.9380	(0.038)	0.0000	0.0000	0
23/03/2006	GOVI	2007/02/01	230.00	Put	jGovi	55.0000	56.0000	1.818	0	0	0
23/03/2006	GOVI	2007/02/01	230.00	Call	jGovi	250,405.0000	249,436.0000	(0.387)	0	0	0
23/03/2006	J153	2010/08/31			jSwap	7.2640	7.2490	(0.206)	0.0000	0.0000	0
23/03/2006	J157	2015/09/15			jSwap	7.4090	7.4210	0.162	0.0000	0.0000	0
23/03/2006	J186	2026/12/21			jSwap	7.0960	7.1170	0.296	0.0000	0.0000	0
23/03/2006	J194	2008/02/28			jSwap	7.0840	7.0690	(0.212)	0.0000	0.0000	0
23/03/2006	J201	2014/12/22			jSwap	7.3690	7.3790	0.136	0.0000	0.0000	0

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23/03/2006	J203	2017/09/15			jSwap	7.3920	7.4010	0.122	0.0000	0.0000	0
23/03/2006	J204	2018/12/21			jSwap	7.3620	7.3710	0.122	0.0000	0.0000	0
23/03/2006	J207	2020/01/15			jSwap	7.3360	7.3470	0.150	0.0000	0.0000	0
23/03/2006	JBAR	2005/03/16			jBar	7.0920	7.0920	-	0.0000	0.0000	0
23/03/2006	JFRA	2006/05/04			jFra	7.1450	7.1410	(0.056)	0.0000	0.0000	0
23/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	629.0000	618.0000	(1.749)	0	0	0
23/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	274.0000	273.0000	(0.365)	0	0	0
23/03/2006	JFRA	2006/08/03			jFra	6.9610	6.9470	(0.201)	0.0000	0.0000	0
23/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	883.0000	897.0000	1.586	0	0	0
23/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	787.0000	768.0000	(2.414)	0	0	0
23/03/2006	JFRA	2006/11/02			jFra	7.0350	7.0240	(0.156)	0.0000	0.0000	0
23/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,180.0000	1,164.0000	(1.356)	0	0	0
23/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,095.0000	1,105.0000	0.913	0	0	0
23/03/2006	JFRA	2007/02/01			jFra	7.0680	7.0470	(0.297)	0.0000	0.0000	500
23/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,946.0000	1,977.0000	1.593	0	0	0
23/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	888.0000	867.0000	(2.365)	0	0	0
23/03/2006	JFRA	2007/05/03			jFra	7.1960	7.1630	(0.459)	0.0000	0.0000	0
23/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,960.0000	2,005.0000	2.296	0	0	0
23/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,215.0000	1,179.0000	(2.963)	0	0	0
23/03/2006	JFRA	2007/08/02			jFra	7.3210	7.2940	(0.369)	0.0000	0.0000	0
23/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,953.0000	1,987.0000	1.741	0	0	0
23/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,514.0000	1,482.0000	(2.114)	0	0	0
23/03/2006	JFRA	2007/11/01			jFra	7.4000	7.3700	(0.405)	0.0000	0.0000	0
23/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,101.0000	2,141.0000	1.904	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
23/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,838.0000	1,799.0000	(2.122)	0	0	0
23/03/2006	JFRA	2008/02/07			jFra	7.4950	7.4630	(0.427)	0.0000	0.0000	0
23/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,367.0000	27,309.0000	(0.212)	0	0	0
23/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,354.0000	27,374.0000	0.073	0	0	0
23/03/2006	JN02	2006/05/04			jNote	7.1960	7.1740	(0.306)	0.0000	0.0000	0
23/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	6,389.0000	6,123.0000	(4.163)	0	0	0
23/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	7,331.0000	7,460.0000	1.760	0	0	0
23/03/2006	JN02	2006/08/03			jNote	7.2560	7.2310	(0.345)	0.0000	0.0000	0
23/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,030.0000	12,221.0000	1.588	0	0	0
23/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,140.0000	11,866.0000	(2.257)	0	0	0
23/03/2006	JN02	2006/11/02			jNote	7.3440	7.3180	(0.354)	0.0000	0.0000	0
23/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	14,790.0000	14,993.0000	1.373	0	0	0
23/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,535.0000	16,255.0000	(1.693)	0	0	0
23/03/2006	JN05	2006/05/04			jNote	7.5090	7.5010	(0.107)	0.0000	0.0000	0
23/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	13,498.0000	13,192.0000	(2.267)	0	0	0
23/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	2,740.0000	2,763.0000	0.839	0	0	0
23/03/2006	JN05	2006/08/03			jNote	7.5440	7.5340	(0.133)	0.0000	0.0000	0
23/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,084.0000	18,776.0000	(1.614)	0	0	0
23/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,885.0000	6,987.0000	1.481	0	0	0
23/03/2006	JN05	2006/11/02			jNote	7.5900	7.5810	(0.119)	0.0000	0.0000	0
23/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,511.0000	9,614.0000	1.083	0	0	0
23/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,598.0000	23,332.0000	(1.127)	0	0	0
23/03/2006	JN10	2006/05/04			jNote	7.5870	7.5950	0.105	0.0000	0.0000	0
23/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	24,181.0000	24,668.0000	2.014	0	0	0
23/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	638.0000	564.0000	(11.599)	0	0	0
23/03/2006	JN10	2006/08/03			jNote	7.6010	7.6090	0.105	0.0000	0.0000	0
23/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	27,974.0000	28,386.0000	1.473	0	0	0

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23/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,481.0000	3,332.0000	(4.280)	0	0	0
23/03/2006	JN10	2006/11/02			jNote	7.6210	7.6310	0.131	0.0000	0.0000	0
23/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,851.0000	5,645.0000	(3.521)	0	0	0
23/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	31,698.0000	32,190.0000	1.552	0	0	0
23/03/2006	JROD	2006/03/31			jRod	6.7050	6.7040	(0.015)	0.0000	0.0000	0
23/03/2006	JROD	2006/04/28			jRod	6.7720	6.7710	(0.015)	0.0000	0.0000	0
23/03/2006	JROD	2006/05/31			jRod	6.9110	6.9080	(0.043)	0.0000	0.0000	0
23/03/2006	JROD	2006/06/30			jRod	6.9150	6.9120	(0.043)	0.0000	0.0000	0
23/03/2006	JROD	2006/07/31			jRod	6.9900	6.9870	(0.043)	0.0000	0.0000	0
23/03/2006	JROD	2006/08/31			jRod	7.0490	7.0450	(0.057)	0.0000	0.0000	0
23/03/2006	R153	2006/05/04			Bond Future	7.2650	7.2490	(0.220)	0.0000	0.0000	13
23/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,978.0000	4,589.0000	(7.814)	0	0	10
23/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	4,361.0000	4,630.0000	6.168	0	0	0
23/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	15.0000	11.0000	(26.667)	0	0	20
23/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	39,664.0000	40,318.0000	1.649	0	0	0
23/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	20,100.0000	20,700.0000	2.985	0	0	0
23/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	77.0000	62.0000	(19.481)	0	0	0
23/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	368.0000	310.0000	(15.761)	0	0	0
23/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	11,156.0000	11,636.0000	4.303	0	0	0
23/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
23/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	49,451.0000	50,108.0000	1.329	0	0	0
23/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	29,821.0000	30,464.0000	2.156	0	0	0
23/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	21,462.0000	20,811.0000	(3.033)	0	0	0
23/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	855.0000	930.0000	8.772	0	0	0
23/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	54.0000	60.0000	11.111	0	0	0
23/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	11,812.0000	11,229.0000	(4.936)	0	0	0
23/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	59,145.0000	59,802.0000	1.111	0	0	0
23/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,544.0000	1,366.0000	(11.528)	0	0	0

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23/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	68,737.0000	69,395.0000	0.957	0	0	0
23/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	78,228.0000	78,886.0000	0.841	0	0	0
23/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R153	2006/08/03			Bond Future	7.2570	7.2410	(0.220)	0.0000	0.0000	1
23/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,607.0000	8,888.0000	3.265	0	0	0
23/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,879.0000	8,538.0000	(3.841)	0	0	0
23/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	22,104.0000	22,565.0000	2.086	0	0	0
23/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	14,742.0000	15,124.0000	2.591	0	0	0
23/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	216.0000	199.0000	(7.870)	0	0	0
23/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,139.0000	2,978.0000	(5.129)	0	0	0
23/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,346.0000	5,106.0000	(4.489)	0	0	100
23/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,083.0000	4,255.0000	4.213	0	0	0
23/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,590.0000	66,195.0000	0.922	0	0	0
23/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,845.0000	1,741.0000	(5.637)	0	0	0
23/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	356.0000	330.0000	(7.303)	0	0	0
23/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	14,123.0000	13,672.0000	(3.193)	0	0	0
23/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,636.0000	57,233.0000	1.054	0	0	0
23/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	30,282.0000	30,800.0000	1.711	0	0	0
23/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	621.0000	580.0000	(6.602)	0	0	0
23/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	47,715.0000	48,295.0000	1.216	0	0	0
23/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,089.0000	1,022.0000	(6.152)	0	0	0
23/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	38,902.0000	39,457.0000	1.427	0	0	0
23/03/2006	R153	2006/11/02			Bond Future	7.2590	7.2430	(0.220)	0.0000	0.0000	0
23/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,154.0000	11,424.0000	2.421	0	0	0
23/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,483.0000	11,168.0000	(2.743)	0	0	0
23/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	3,026.0000	2,916.0000	(3.635)	0	0	100
23/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	38,594.0000	39,070.0000	1.233	0	0	0
23/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	46,541.0000	47,042.0000	1.076	0	0	0
23/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,367.0000	6,560.0000	3.031	0	0	0
23/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,213.0000	2,129.0000	(3.796)	0	0	0
23/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,891.0000	15,498.0000	(2.473)	0	0	0
23/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,191.0000	1,247.0000	4.702	0	0	0

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23/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	29,376.0000	28,846.0000	(1.804)	0	0	0
23/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	54,642.0000	55,163.0000	0.953	0	0	0
23/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,639.0000	1,575.0000	(3.905)	0	0	0
23/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	62,818.0000	63,354.0000	0.853	0	0	0
23/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,183.0000	4,039.0000	(3.443)	0	0	0
23/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	71,030.0000	71,577.0000	0.770	0	0	0
23/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,225.0000	1,175.0000	(4.082)	0	0	0
23/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	30,908.0000	31,349.0000	1.427	0	0	0
23/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	927.0000	888.0000	(4.207)	0	0	0
23/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	23,630.0000	24,026.0000	1.676	0	0	0
23/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,836.0000	5,647.0000	(3.239)	0	0	0
23/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,186.0000	7,939.0000	(3.017)	0	0	0
23/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,105.0000	3,222.0000	3.768	0	0	0
23/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	16,962.0000	17,301.0000	1.999	0	0	0
23/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	21,914.0000	21,445.0000	(2.140)	0	0	0
23/03/2006	R153	2007/02/01			Bond Future	7.2780	7.2620	(0.220)	0.0000	0.0000	0
23/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,727.0000	13,977.0000	1.821	0	0	0
23/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,686.0000	14,388.0000	(2.029)	0	0	0
23/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,004.0000	3,903.0000	(2.522)	0	0	0
23/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,810.0000	32,185.0000	1.179	0	0	0
23/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,421.0000	7,249.0000	(2.318)	0	0	0
23/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	38,682.0000	39,086.0000	1.044	0	0	0
23/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,998.0000	5,854.0000	(2.401)	0	0	0
23/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	45,782.0000	46,209.0000	0.933	0	0	0
23/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,263.0000	9,056.0000	(2.235)	0	0	0
23/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,281.0000	25,621.0000	1.345	0	0	0
23/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,195.0000	19,494.0000	1.558	0	0	0
23/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	53,052.0000	53,499.0000	0.843	0	0	0
23/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,901.0000	2,991.0000	3.102	0	0	0
23/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	29,919.0000	29,460.0000	(1.534)	0	0	0
23/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,516.0000	5,657.0000	2.556	0	0	0
23/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	23,767.0000	23,361.0000	(1.708)	0	0	0
23/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,627.0000	11,378.0000	(2.142)	0	0	0
23/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,700.0000	18,349.0000	(1.877)	0	0	0
23/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,135.0000	9,332.0000	2.157	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
23/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,878.0000	4,757.0000	(2.481)	0	0	0
23/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	60,460.0000	60,922.0000	0.764	0	0	0
23/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,341.0000	3,255.0000	(2.574)	0	0	0
23/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	67,933.0000	68,407.0000	0.698	0	0	0
23/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,816.0000	2,743.0000	(2.592)	0	0	0
23/03/2006	R157	2006/05/04			Bond Future	7.4000	7.4100	0.135	0.0000	0.0000	7
23/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	55.0000	54.0000	(1.818)	0	0	0
23/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	107,397.0000	106,558.0000	(0.781)	0	0	0
23/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	326.0000	330.0000	1.227	0	0	0
23/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	49,488.0000	48,653.0000	(1.687)	0	0	0
23/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
23/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	69,015.0000	68,175.0000	(1.217)	0	0	0
23/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	88,377.0000	87,538.0000	(0.949)	0	0	0
23/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	34,664.0000	35,427.0000	2.201	0	0	0
23/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	550.0000	474.0000	(13.818)	0	0	0
23/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	30,551.0000	29,756.0000	(2.602)	0	0	0
23/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	126,051.0000	125,212.0000	(0.666)	0	0	0
23/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	144,341.0000	143,502.0000	(0.581)	0	0	0
23/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,587.0000	1,631.0000	2.773	0	0	0
23/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	115
23/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	16,870.0000	17,377.0000	3.005	0	0	0
23/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	4,205.0000	3,874.0000	(7.872)	0	0	0
23/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	6,013.0000	6,215.0000	3.359	0	0	0
23/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	14,372.0000	13,734.0000	(4.439)	0	0	50
23/03/2006	R157	2006/08/03			Bond Future	7.4020	7.4130	0.149	0.0000	0.0000	4
23/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	168.0000	170.0000	1.190	0	0	0
23/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	141,217.0000	140,318.0000	(0.637)	0	0	0
23/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	123,449.0000	122,553.0000	(0.726)	0	0	0
23/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	612.0000	624.0000	1.961	0	0	0
23/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	36,230.0000	35,516.0000	(1.971)	0	0	0
23/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	52,225.0000	51,425.0000	(1.532)	0	0	0
23/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,282.0000	2,333.0000	2.235	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
23/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,091.0000	8,278.0000	2.311	0	0	100
23/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	318.0000	323.0000	1.572	0	0	0
23/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,341.0000	4,442.0000	2.327	0	0	0
23/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	105,475.0000	104,586.0000	(0.843)	0	0	0
23/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	69,530.0000	68,680.0000	(1.222)	0	0	0
23/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,182.0000	1,207.0000	2.115	0	0	0
23/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	38,297.0000	38,967.0000	1.749	0	0	0
23/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	4,819.0000	4,588.0000	(4.794)	0	0	0
23/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	87,420.0000	86,544.0000	(1.002)	0	0	0
23/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	11,691.0000	11,280.0000	(3.516)	0	0	0
23/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	24,224.0000	24,715.0000	2.027	0	0	0
23/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	14,445.0000	14,763.0000	2.201	0	0	0
23/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	22,447.0000	21,864.0000	(2.597)	0	0	0
23/03/2006	R157	2006/11/02			Bond Future	7.4080	7.4210	0.175	0.0000	0.0000	0
23/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,954.0000	4,040.0000	2.175	0	0	117
23/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	87,726.0000	86,772.0000	(1.087)	0	0	0
23/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	764.0000	779.0000	1.963	0	0	0
23/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	171,913.0000	170,882.0000	(0.600)	0	0	0
23/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	55,345.0000	54,503.0000	(1.521)	0	0	0
23/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	13,624.0000	13,913.0000	2.121	0	0	0
23/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	16,790.0000	16,310.0000	(2.859)	0	0	0
23/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	40,617.0000	39,867.0000	(1.847)	0	0	0
23/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	29,502.0000	30,061.0000	1.895	0	0	0
23/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	20,255.0000	20,666.0000	2.029	0	0	0
23/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	42,044.0000	42,761.0000	1.705	0	0	0
23/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	27,586.0000	26,958.0000	(2.277)	0	0	0
23/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	8,899.0000	8,577.0000	(3.618)	0	0	0
23/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,064.0000	9,261.0000	2.173	0	0	0
23/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,950.0000	3,768.0000	(4.608)	0	0	0
23/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	407.0000	415.0000	1.966	0	0	0
23/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	71,193.0000	70,285.0000	(1.275)	0	0	0
23/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	57,926.0000	58,783.0000	1.479	0	0	0
23/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	104,617.0000	103,634.0000	(0.940)	0	0	0
23/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	155,379.0000	154,354.0000	(0.660)	0	0	0
23/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,157.0000	1,179.0000	1.901	0	0	0



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23/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,988.0000	6,119.0000	2.188	0	0	0
23/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	138,559.0000	137,543.0000	(0.733)	0	0	0
23/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	121,624.0000	120,621.0000	(0.825)	0	0	0
23/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,629.0000	2,685.0000	2.130	0	0	0
23/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,761.0000	1,797.0000	2.044	0	0	0
23/03/2006	R157	2007/02/01			Bond Future	7.4250	7.4380	0.175	0.0000	0.0000	0
23/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	22,393.0000	21,912.0000	(2.148)	0	0	0
23/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,460.0000	11,646.0000	1.623	0	0	0
23/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	36,109.0000	36,640.0000	1.471	0	0	0
23/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	89,053.0000	88,180.0000	(0.980)	0	0	0
23/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	73,751.0000	72,925.0000	(1.120)	0	0	0
23/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	45,451.0000	44,763.0000	(1.514)	0	0	0
23/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	59,098.0000	58,333.0000	(1.294)	0	0	0
23/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,278.0000	15,525.0000	1.617	0	0	0
23/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	8,631.0000	8,770.0000	1.610	0	0	0
23/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	20,452.0000	20,776.0000	1.584	0	0	0
23/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	104,758.0000	103,850.0000	(0.867)	0	0	0
23/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	136,678.0000	135,724.0000	(0.698)	0	0	0
23/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	120,679.0000	119,745.0000	(0.774)	0	0	0
23/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	47,500.0000	48,151.0000	1.371	0	0	0
23/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,963.0000	1,992.0000	1.477	0	0	0
23/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	168,168.0000	167,186.0000	(0.584)	0	0	0
23/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,980.0000	3,023.0000	1.443	0	0	0
23/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	152,656.0000	151,688.0000	(0.634)	0	0	0
23/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,539.0000	6,643.0000	1.590	0	0	0
23/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,990.0000	5,067.0000	1.543	0	0	0
23/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,839.0000	3,897.0000	1.511	0	0	0
23/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	27,309.0000	27,728.0000	1.534	0	0	0
23/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	13,873.0000	13,512.0000	(2.602)	0	0	0
23/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	33,132.0000	32,540.0000	(1.787)	0	0	0
23/03/2006	R186	2006/05/04			Bond Future	7.1310	7.1510	0.280	0.0000	0.0000	35
23/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	8,331.0000	9,097.0000	9.195	0	0	0
23/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	24,328.0000	22,385.0000	(7.987)	0	0	0
23/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	7,020.0000	6,071.0000	(13.519)	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
23/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	24,964.0000	26,724.0000	7.050	0	0	0
23/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	195,280.0000	192,572.0000	(1.387)	0	0	0
23/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	50,781.0000	48,286.0000	(4.913)	0	0	0
23/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	168,057.0000	165,349.0000	(1.611)	0	0	0
23/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
23/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	2,088.0000	2,301.0000	10.201	0	0	0
23/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	139,838.0000	137,130.0000	(1.937)	0	0	0
23/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	54,029.0000	56,549.0000	4.664	0	0	0
23/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	842.0000	654.0000	(22.328)	0	0	0
23/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	221,544.0000	218,836.0000	(1.222)	0	0	0
23/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	428.0000	470.0000	9.813	0	0	0
23/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	110,638.0000	107,936.0000	(2.442)	0	0	0
23/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	80,625.0000	77,959.0000	(3.307)	0	0	0
23/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	77.0000	84.0000	9.091	0	0	0
23/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	89,814.0000	92,514.0000	3.006	0	0	0
23/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	25.0000	16.0000	(36.000)	0	0	0
23/03/2006	R186	2006/08/03			Bond Future	7.1270	7.1480	0.295	0.0000	0.0000	0
23/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	20,112.0000	21,152.0000	5.171	0	0	0
23/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	35,530.0000	37,144.0000	4.543	0	0	0
23/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	18,255.0000	17,044.0000	(6.634)	0	0	0
23/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	36,534.0000	34,750.0000	(4.883)	0	0	0
23/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	12.0000	13.0000	8.333	0	0	0
23/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	245,957.0000	243,133.0000	(1.148)	0	0	0
23/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	113,436.0000	110,795.0000	(2.328)	0	0	0
23/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,074.0000	3,258.0000	5.986	0	0	0
23/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	44.0000	47.0000	6.818	0	0	0
23/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	140,698.0000	137,954.0000	(1.950)	0	0	0
23/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	220,769.0000	217,947.0000	(1.278)	0	0	0
23/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	148.0000	159.0000	7.432	0	0	0
23/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	194,744.0000	191,930.0000	(1.445)	0	0	0
23/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	59,222.0000	61,419.0000	3.710	0	0	0
23/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	167,973.0000	165,179.0000	(1.663)	0	0	0

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23/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	6,969.0000	6,340.0000	(9.026)	0	0	0
23/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,241.0000	1,322.0000	6.527	0	0	0
23/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	85,990.0000	83,505.0000	(2.890)	0	0	0
23/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	451.0000	483.0000	7.095	0	0	0
23/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	10,910.0000	11,523.0000	5.619	0	0	0
23/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	59,803.0000	57,591.0000	(3.699)	0	0	0
23/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,800.0000	6,141.0000	5.879	0	0	0
23/03/2006	R186	2006/11/02			Bond Future	7.1230	7.1450	0.309	0.0000	0.0000	0
23/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	45,456.0000	43,672.0000	(3.925)	0	0	0
23/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	26,767.0000	25,431.0000	(4.991)	0	0	0
23/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	43,378.0000	44,982.0000	3.698	0	0	0
23/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	28,618.0000	29,773.0000	4.036	0	0	0
23/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	92,445.0000	90,047.0000	(2.594)	0	0	0
23/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	5,038.0000	4,617.0000	(8.356)	0	0	0
23/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	12,278.0000	12,820.0000	4.414	0	0	0
23/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,138.0000	8,502.0000	4.473	0	0	0
23/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	18,747.0000	19,547.0000	4.267	0	0	0
23/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	92,388.0000	94,906.0000	2.725	0	0	0
23/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	67,828.0000	65,689.0000	(3.154)	0	0	0
23/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	143,531.0000	140,810.0000	(1.896)	0	0	0
23/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	118,283.0000	115,708.0000	(2.177)	0	0	0
23/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	169,287.0000	166,470.0000	(1.664)	0	0	0
23/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	536.0000	568.0000	5.970	0	0	0
23/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,469.0000	4,687.0000	4.878	0	0	0
23/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,147.0000	1,212.0000	5.667	0	0	0
23/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	220,412.0000	217,504.0000	(1.319)	0	0	0
23/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	195,033.0000	192,158.0000	(1.474)	0	0	0
23/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,326.0000	2,448.0000	5.245	0	0	0
23/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	64,659.0000	66,746.0000	3.228	0	0	0
23/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	13,337.0000	12,485.0000	(6.388)	0	0	0
23/03/2006	R186	2007/02/01			Bond Future	7.1230	7.1460	0.323	0.0000	0.0000	0
23/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	124,182.0000	121,657.0000	(2.033)	0	0	0
23/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	19,891.0000	20,592.0000	3.524	0	0	0
23/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	53,654.0000	51,845.0000	(3.372)	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
23/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	75,706.0000	73,591.0000	(2.794)	0	0	0
23/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	26,981.0000	27,916.0000	3.465	0	0	0
23/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	36,941.0000	38,182.0000	3.359	0	0	0
23/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	14,804.0000	15,328.0000	3.540	0	0	0
23/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	99,488.0000	97,139.0000	(2.361)	0	0	0
23/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	147,612.0000	144,925.0000	(1.820)	0	0	0
23/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	196,161.0000	193,267.0000	(1.475)	0	0	0
23/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	171,744.0000	168,936.0000	(1.635)	0	0	0
23/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	96,440.0000	98,871.0000	2.521	0	0	0
23/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,063.0000	2,159.0000	4.653	0	0	0
23/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	50,885.0000	52,505.0000	3.184	0	0	0
23/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	220,527.0000	217,574.0000	(1.339)	0	0	0
23/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,545.0000	3,701.0000	4.401	0	0	0
23/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	34,399.0000	32,969.0000	(4.157)	0	0	0
23/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,898.0000	6,141.0000	4.120	0	0	0
23/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,499.0000	9,862.0000	3.821	0	0	0
23/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	9,781.0000	9,162.0000	(6.329)	0	0	0
23/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	70,799.0000	72,834.0000	2.874	0	0	0
23/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	19,873.0000	18,859.0000	(5.102)	0	0	0
23/03/2006	R194	2006/05/04			Bond Future	7.0610	7.0450	(0.227)	0.0000	0.0000	101
23/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,729.0000	7,978.0000	3.222	0	0	0
23/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	178.0000	150.0000	(15.730)	0	0	0
23/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	142.0000	159.0000	11.972	0	0	0
23/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,858.0000	12,127.0000	2.269	0	0	0
23/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	39.0000	31.0000	(20.513)	0	0	0
23/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,660.0000	28,937.0000	0.967	0	0	0
23/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,814.0000	33,090.0000	0.841	0	0	0
23/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,484.0000	24,760.0000	1.127	0	0	0
23/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,071.0000	16,346.0000	1.711	0	0	0
23/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,286.0000	20,562.0000	1.361	0	0	0
23/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,535.0000	5,275.0000	(4.697)	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
23/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
23/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	3,980.0000	4,173.0000	4.849	0	0	0
23/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	720.0000	637.0000	(11.528)	0	0	0
23/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
23/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	9,757.0000	9,480.0000	(2.839)	0	0	0
23/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,141.0000	13,864.0000	(1.959)	0	0	0
23/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,319.0000	2,138.0000	(7.805)	0	0	0
23/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,264.0000	1,360.0000	7.595	0	0	0
23/03/2006	R194	2006/08/03			Bond Future	7.0090	6.9920	(0.243)	0.0000	0.0000	0
23/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,306.0000	29,560.0000	0.867	0	0	0
23/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
23/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	30.0000	27.0000	(10.000)	0	0	0
23/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,478.0000	8,670.0000	2.265	0	0	0
23/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,148.0000	1,084.0000	(5.575)	0	0	0
23/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	80.0000	73.0000	(8.750)	0	0	0
23/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	687.0000	646.0000	(5.968)	0	0	0
23/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,723.0000	11,937.0000	1.825	0	0	0
23/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	428.0000	401.0000	(6.308)	0	0	0
23/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,242.0000	1,308.0000	5.314	0	0	0
23/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,138.0000	4,949.0000	(3.678)	0	0	0
23/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,125.0000	22,373.0000	1.121	0	0	0
23/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,587.0000	18,828.0000	1.297	0	0	0
23/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	194.0000	179.0000	(7.732)	0	0	0
23/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,930.0000	1,834.0000	(4.974)	0	0	0
23/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,537.0000	5,696.0000	2.872	0	0	0
23/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,709.0000	25,961.0000	0.980	0	0	0
23/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,152.0000	15,380.0000	1.505	0	0	0
23/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,034.0000	3,150.0000	3.823	0	0	0
23/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,169.0000	3,030.0000	(4.386)	0	0	0
23/03/2006	R194	2006/11/02			Bond Future	6.9640	6.9470	(0.244)	0.0000	0.0000	0
23/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6,064.0000	6,195.0000	2.160	0	0	0
23/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,323.0000	1,273.0000	(3.779)	0	0	0
23/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,444.0000	2,359.0000	(3.478)	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
23/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,579.0000	19,778.0000	1.016	0	0	0
23/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,305.0000	9,103.0000	(2.171)	0	0	0
23/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	189.0000	203.0000	7.407	0	0	0
23/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	12,356.0000	12,143.0000	(1.724)	0	0	0
23/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	21.0000	24.0000	14.286	0	0	0
23/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	867.0000	909.0000	4.844	0	0	0
23/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	344.0000	327.0000	(4.942)	0	0	0
23/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,871.0000	3,976.0000	2.712	0	0	0
23/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,779.0000	6,604.0000	(2.582)	0	0	0
23/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,779.0000	1,715.0000	(3.598)	0	0	0
23/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,414.0000	3,304.0000	(3.222)	0	0	0
23/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	595.0000	570.0000	(4.202)	0	0	0
23/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,734.0000	16,924.0000	1.135	0	0	0
23/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	985.0000	947.0000	(3.858)	0	0	0
23/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	4,880.0000	4,739.0000	(2.889)	0	0	0
23/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,014.0000	14,192.0000	1.270	0	0	0
23/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,229.0000	11,395.0000	1.478	0	0	0
23/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	8,549.0000	8,701.0000	1.778	0	0	0
23/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2,159.0000	2,234.0000	3.474	0	0	0
23/03/2006	R194	2007/02/01			Bond Future	6.9430	6.9270	(0.230)	0.0000	0.0000	0
23/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,167.0000	6,047.0000	(1.946)	0	0	0
23/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,588.0000	1,633.0000	2.834	0	0	0
23/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	7,912.0000	7,774.0000	(1.744)	0	0	0
23/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,237.0000	8,343.0000	1.287	0	0	0
23/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	735.0000	762.0000	3.673	0	0	0
23/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,522.0000	2,463.0000	(2.339)	0	0	0
23/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,777.0000	16,916.0000	0.829	0	0	0
23/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,116.0000	2,066.0000	(2.363)	0	0	0
23/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	920.0000	894.0000	(2.826)	0	0	0
23/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,017.0000	9,864.0000	(1.527)	0	0	0
23/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,381.0000	10,496.0000	1.108	0	0	0
23/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,304.0000	1,270.0000	(2.607)	0	0	0
23/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,806.0000	1,763.0000	(2.381)	0	0	0
23/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	12,610.0000	12,733.0000	0.975	0	0	0
23/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	14,639.0000	14,770.0000	0.895	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
23/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	233.0000	244.0000	4.721	0	0	0
23/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,215.0000	6,310.0000	1.529	0	0	0
23/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,060.0000	2,989.0000	(2.320)	0	0	0
23/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,003.0000	19,148.0000	0.763	0	0	0
23/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,802.0000	2,866.0000	2.284	0	0	0
23/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,793.0000	4,692.0000	(2.107)	0	0	0
23/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,408.0000	4,488.0000	1.815	0	0	0
23/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,821.0000	3,736.0000	(2.225)	0	0	0
23/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	634.0000	615.0000	(2.997)	0	0	0
23/03/2006	R201	2006/05/04			Bond Future	7.3810	7.3910	0.135	0.0000	0.0000	66
23/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
23/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	115,456.0000	114,793.0000	(0.574)	0	0	0
23/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	3,922.0000	4,067.0000	3.697	0	0	0
23/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	34.0000	34.0000	-	0	0	0
23/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	100,964.0000	100,300.0000	(0.658)	0	0	0
23/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	11,785.0000	11,266.0000	(4.404)	0	0	0
23/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	71,132.0000	70,468.0000	(0.933)	0	0	0
23/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	55,803.0000	55,139.0000	(1.190)	0	0	0
23/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	86,189.0000	85,526.0000	(0.769)	0	0	0
23/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	962.0000	990.0000	2.911	0	0	0
23/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	25,105.0000	24,470.0000	(2.529)	0	0	0
23/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	192.0000	195.0000	1.563	0	0	0
23/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	40,302.0000	39,641.0000	(1.640)	0	0	0
23/03/2006	R201	2006/08/03			Bond Future	7.3850	7.3960	0.149	0.0000	0.0000	0
23/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	97.0000	99.0000	2.062	0	0	0
23/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	70,122.0000	69,425.0000	(0.994)	0	0	0
23/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,631.0000	9,875.0000	2.533	0	0	0
23/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	764.0000	781.0000	2.225	0	0	0
23/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	288.0000	294.0000	2.083	0	0	0
23/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	17,060.0000	16,590.0000	(2.755)	0	0	0
23/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	84,409.0000	83,701.0000	(0.839)	0	0	0

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23/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	112,852.0000	112,139.0000	(0.632)	0	0	0
23/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	55,741.0000	55,062.0000	(1.218)	0	0	0
23/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,427.0000	1,462.0000	2.453	0	0	0
23/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,697.0000	2,767.0000	2.595	0	0	0
23/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	29.0000	30.0000	3.448	0	0	0
23/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	28,471.0000	27,892.0000	(2.034)	0	0	0
23/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	98,704.0000	97,993.0000	(0.720)	0	0	0
23/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,115.0000	5,250.0000	2.639	0	0	0
23/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	41,679.0000	41,035.0000	(1.545)	0	0	0
23/03/2006	R201	2006/11/02			Bond Future	7.3890	7.4010	0.162	0.0000	0.0000	0
23/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	11,745.0000	11,396.0000	(2.971)	0	0	0
23/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	20,600.0000	21,011.0000	1.995	0	0	0
23/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	20,653.0000	20,183.0000	(2.276)	0	0	0
23/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	13,648.0000	13,938.0000	2.125	0	0	0
23/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	30,631.0000	31,172.0000	1.766	0	0	0
23/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	5,618.0000	5,399.0000	(3.898)	0	0	0
23/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	2,051.0000	1,945.0000	(5.168)	0	0	0
23/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	110,483.0000	109,731.0000	(0.681)	0	0	0
23/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,891.0000	6,020.0000	2.190	0	0	0
23/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	43,744.0000	43,112.0000	(1.445)	0	0	0
23/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	8,900.0000	9,095.0000	2.191	0	0	0
23/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	31,472.0000	30,907.0000	(1.795)	0	0	0
23/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	325.0000	333.0000	2.462	0	0	0
23/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	56,779.0000	56,103.0000	(1.191)	0	0	0
23/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,927.0000	4,011.0000	2.139	0	0	0
23/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	43,526.0000	44,180.0000	1.503	0	0	0
23/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,373.0000	1,403.0000	2.185	0	0	0
23/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	70,158.0000	69,452.0000	(1.006)	0	0	0
23/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	83,406.0000	82,675.0000	(0.876)	0	0	0
23/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,581.0000	2,635.0000	2.092	0	0	0
23/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	96,913.0000	96,169.0000	(0.768)	0	0	0
23/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	689.0000	704.0000	2.177	0	0	0
23/03/2006	R201	2007/02/01			Bond Future	7.4010	7.4150	0.189	0.0000	0.0000	0
23/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	24,004.0000	24,470.0000	1.941	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
23/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	14,621.0000	14,223.0000	(2.722)	0	0	0
23/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	17,320.0000	17,674.0000	2.044	0	0	0
23/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	23,416.0000	22,906.0000	(2.178)	0	0	0
23/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	33,206.0000	33,795.0000	1.774	0	0	0
23/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	8,060.0000	7,784.0000	(3.424)	0	0	0
23/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,813.0000	10,010.0000	2.008	0	0	0
23/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	57,850.0000	57,128.0000	(1.248)	0	0	0
23/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	46,038.0000	45,370.0000	(1.451)	0	0	0
23/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	33,938.0000	33,336.0000	(1.774)	0	0	0
23/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,641.0000	12,904.0000	2.081	0	0	0
23/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	70,592.0000	69,833.0000	(1.075)	0	0	0
23/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,308.0000	5,413.0000	1.978	0	0	0
23/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	82,780.0000	81,986.0000	(0.959)	0	0	0
23/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,199.0000	1,227.0000	2.335	0	0	0
23/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	108,160.0000	107,323.0000	(0.774)	0	0	0
23/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,043.0000	2,088.0000	2.203	0	0	0
23/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	95,360.0000	94,540.0000	(0.860)	0	0	0
23/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,353.0000	3,424.0000	2.118	0	0	0
23/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	44,844.0000	45,550.0000	1.574	0	0	0
23/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,646.0000	3,486.0000	(4.388)	0	0	0
23/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,965.0000	7,107.0000	2.039	0	0	0
23/03/2006	R203	2006/05/04			Bond Future	7.3990	7.4090	0.135	0.0000	0.0000	0
23/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	64,667.0000	63,876.0000	(1.223)	0	0	0
23/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	55.0000	54.0000	(1.818)	0	0	0
23/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	46,601.0000	45,814.0000	(1.689)	0	0	0
23/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	415.0000	419.0000	0.964	0	0	0
23/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,081.0000	2,126.0000	2.162	0	0	0
23/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	33,787.0000	34,424.0000	1.885	0	0	0
23/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	29,384.0000	28,639.0000	(2.535)	0	0	0
23/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	17,729.0000	18,147.0000	2.358	0	0	0
23/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	82,601.0000	81,810.0000	(0.958)	0	0	0
23/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	117,281.0000	116,490.0000	(0.674)	0	0	0
23/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	5,850.0000	5,478.0000	(6.359)	0	0	0
23/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	100,148.0000	99,358.0000	(0.789)	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
23/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	15,110.0000	14,502.0000	(4.024)	0	0	0
23/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	1,583.0000	1,429.0000	(9.728)	0	0	0
23/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,156.0000	7,340.0000	2.571	0	0	0
23/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
23/03/2006	R203	2006/08/03			Bond Future	7.4000	7.4110	0.149	0.0000	0.0000	0
23/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	7,340.0000	7,062.0000	(3.787)	0	0	0
23/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	65,372.0000	64,558.0000	(1.245)	0	0	0
23/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,756.0000	1,799.0000	2.449	0	0	0
23/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	49,470.0000	48,707.0000	(1.542)	0	0	0
23/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	39,131.0000	39,710.0000	1.480	0	0	0
23/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,256.0000	8,435.0000	2.168	0	0	0
23/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,028.0000	4,122.0000	2.334	0	0	0
23/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	35,083.0000	34,405.0000	(1.933)	0	0	0
23/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	71.0000	72.0000	1.408	0	0	0
23/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	22,983.0000	22,425.0000	(2.428)	0	0	0
23/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	15,226.0000	15,524.0000	1.957	0	0	0
23/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	680.0000	697.0000	2.500	0	0	0
23/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	115,678.0000	114,822.0000	(0.740)	0	0	0
23/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	233.0000	239.0000	2.575	0	0	0
23/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	98,921.0000	98,070.0000	(0.860)	0	0	0
23/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	82,042.0000	81,202.0000	(1.024)	0	0	0
23/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	25,486.0000	25,925.0000	1.723	0	0	0
23/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	13,708.0000	13,290.0000	(3.049)	0	0	0
23/03/2006	R203	2006/11/02			Bond Future	7.4060	7.4170	0.149	0.0000	0.0000	0
23/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	43,467.0000	44,003.0000	1.233	0	0	0
23/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	11,716.0000	11,409.0000	(2.620)	0	0	0
23/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	38,933.0000	38,314.0000	(1.590)	0	0	0
23/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	58,797.0000	59,429.0000	1.075	0	0	0
23/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	6,875.0000	6,664.0000	(3.069)	0	0	0
23/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	76,317.0000	77,026.0000	0.929	0	0	0
23/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	12,972.0000	13,197.0000	1.735	0	0	0
23/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	52,018.0000	51,320.0000	(1.342)	0	0	0
23/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	30,658.0000	31,087.0000	1.399	0	0	0

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23/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	3,737.0000	3,603.0000	(3.586)	0	0	0
23/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	18,603.0000	18,189.0000	(2.225)	0	0	0
23/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	66,521.0000	65,765.0000	(1.136)	0	0	0
23/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	20,520.0000	20,842.0000	1.569	0	0	0
23/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,713.0000	7,859.0000	1.893	0	0	0
23/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	27,699.0000	27,177.0000	(1.885)	0	0	0
23/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	97,906.0000	97,087.0000	(0.837)	0	0	0
23/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,240.0000	2,288.0000	2.143	0	0	0
23/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	81,962.0000	81,167.0000	(0.970)	0	0	0
23/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,299.0000	4,386.0000	2.024	0	0	0
23/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,089.0000	1,114.0000	2.296	0	0	0
23/03/2006	R203	2007/02/01			Bond Future	7.4180	7.4310	0.175	0.0000	0.0000	0
23/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	62,313.0000	63,014.0000	1.125	0	0	0
23/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	17,661.0000	17,965.0000	1.721	0	0	0
23/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	15,753.0000	15,379.0000	(2.374)	0	0	0
23/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	47,885.0000	48,491.0000	1.266	0	0	0
23/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	54,427.0000	53,669.0000	(1.393)	0	0	0
23/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	42,305.0000	41,631.0000	(1.593)	0	0	0
23/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	11,719.0000	11,940.0000	1.886	0	0	0
23/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	82,145.0000	81,265.0000	(1.071)	0	0	0
23/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,455.0000	7,607.0000	2.039	0	0	0
23/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,470.0000	1,506.0000	2.449	0	0	0
23/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	67,813.0000	66,986.0000	(1.220)	0	0	0
23/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	25,561.0000	25,962.0000	1.569	0	0	0
23/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,643.0000	2,705.0000	2.346	0	0	0
23/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,540.0000	4,639.0000	2.181	0	0	0
23/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	97,104.0000	96,186.0000	(0.945)	0	0	0
23/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	31,719.0000	31,141.0000	(1.822)	0	0	0
23/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,354.0000	10,076.0000	(2.685)	0	0	0
23/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	112,404.0000	111,460.0000	(0.840)	0	0	0
23/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6,465.0000	6,269.0000	(3.032)	0	0	0
23/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	35,613.0000	36,117.0000	1.415	0	0	0
23/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	22,849.0000	22,374.0000	(2.079)	0	0	0
23/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	78,722.0000	79,505.0000	0.995	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
23/03/2006	R204	2006/05/04			Bond Future	7.3750	7.3850	0.136	0.0000	0.0000	80
23/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	392.0000	395.0000	0.765	0	0	0
23/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	51,167.0000	50,331.0000	(1.634)	0	0	0
23/03/2006	R204	2006/08/03			Bond Future	7.3770	7.3880	0.149	0.0000	0.0000	0
23/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	54,116.0000	53,300.0000	(1.508)	0	0	0
23/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,125.0000	4,220.0000	2.303	0	0	0
23/03/2006	R204	2006/11/02			Bond Future	7.3800	7.3920	0.163	0.0000	0.0000	0
23/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	31,895.0000	31,279.0000	(1.931)	0	0	0
23/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	21,973.0000	21,476.0000	(2.262)	0	0	0
23/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	122,680.0000	121,715.0000	(0.787)	0	0	0
23/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	22,140.0000	22,505.0000	1.649	0	0	0
23/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	43,936.0000	43,214.0000	(1.643)	0	0	0
23/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	32,679.0000	33,163.0000	1.481	0	0	0
23/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	61,965.0000	62,679.0000	1.152	0	0	0
23/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	8,703.0000	8,435.0000	(3.079)	0	0	0
23/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	80,337.0000	81,142.0000	1.002	0	0	0
23/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	45,986.0000	46,590.0000	1.313	0	0	0
23/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	660.0000	676.0000	2.424	0	0	0
23/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	14,280.0000	13,902.0000	(2.647)	0	0	0
23/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,245.0000	14,504.0000	1.818	0	0	0
23/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	57,794.0000	56,985.0000	(1.400)	0	0	0
23/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	4,946.0000	4,770.0000	(3.558)	0	0	0
23/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	73,040.0000	72,165.0000	(1.198)	0	0	0
23/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,676.0000	8,847.0000	1.971	0	0	0
23/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	105,866.0000	104,917.0000	(0.896)	0	0	0
23/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,377.0000	1,410.0000	2.397	0	0	0
23/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	89,206.0000	88,286.0000	(1.031)	0	0	0
23/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,988.0000	5,095.0000	2.145	0	0	0
23/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,702.0000	2,763.0000	2.258	0	0	0
23/03/2006	R204	2007/02/01			Bond Future	7.3890	7.4020	0.176	0.0000	0.0000	0
23/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,274.0000	18,589.0000	1.724	0	0	0
23/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	65,137.0000	65,872.0000	1.128	0	0	0
23/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,115.0000	12,342.0000	1.874	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
23/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	11,894.0000	11,581.0000	(2.632)	0	0	0
23/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	46,849.0000	46,116.0000	(1.565)	0	0	0
23/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	74,164.0000	73,273.0000	(1.201)	0	0	0
23/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,697.0000	4,799.0000	2.172	0	0	0
23/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	35,396.0000	34,763.0000	(1.788)	0	0	0
23/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	89,389.0000	88,444.0000	(1.057)	0	0	0
23/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	25,719.0000	25,194.0000	(2.041)	0	0	0
23/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,530.0000	1,567.0000	2.418	0	0	0
23/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	82,559.0000	83,384.0000	0.999	0	0	0
23/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	121,340.0000	120,330.0000	(0.832)	0	0	0
23/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,497.0000	26,912.0000	1.566	0	0	0
23/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,741.0000	2,804.0000	2.298	0	0	0
23/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	105,213.0000	104,228.0000	(0.936)	0	0	0
23/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	37,005.0000	37,528.0000	1.413	0	0	0
23/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,706.0000	7,862.0000	2.024	0	0	0
23/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	7,514.0000	7,291.0000	(2.968)	0	0	0
23/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	59,871.0000	59,051.0000	(1.370)	0	0	0
23/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	49,898.0000	50,530.0000	1.267	0	0	0
23/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	17,903.0000	17,488.0000	(2.318)	0	0	0
23/03/2006	R207	2006/05/04			Bond Future	7.3460	7.3570	0.150	0.0000	0.0000	0
23/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	53,855.0000	52,926.0000	(1.725)	0	0	0
23/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	337.0000	341.0000	1.187	0	0	0
23/03/2006	R207	2006/08/03			Bond Future	7.3480	7.3600	0.163	0.0000	0.0000	0
23/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,871.0000	3,972.0000	2.609	0	0	0
23/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	56,668.0000	55,761.0000	(1.601)	0	0	0
23/03/2006	R207	2006/11/02			Bond Future	7.3490	7.3620	0.177	0.0000	0.0000	0
23/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	71,699.0000	70,647.0000	(1.467)	0	0	0
23/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	125,313.0000	124,234.0000	(0.861)	0	0	0
23/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	53,774.0000	52,775.0000	(1.858)	0	0	0
23/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,602.0000	1,683.0000	5.056	0	0	0
23/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	12,152.0000	11,663.0000	(4.024)	0	0	0
23/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	53,508.0000	54,459.0000	1.777	0	0	0
23/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	20,424.0000	21,015.0000	2.894	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
23/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,015.0000	1,886.0000	(6.402)	0	0	0
23/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
23/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	37,034.0000	36,146.0000	(2.398)	0	0	0
23/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	477.0000	504.0000	5.660	0	0	0
23/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	23.0000	25.0000	8.696	0	0	0
23/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,450.0000	4,642.0000	4.315	0	0	0
23/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	107,798.0000	106,720.0000	(1.000)	0	0	0
23/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	89,867.0000	88,795.0000	(1.193)	0	0	0
23/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	116.0000	124.0000	6.897	0	0	0
23/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	10,338.0000	10,709.0000	3.589	0	0	0
23/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	35,040.0000	35,840.0000	2.283	0	0	0
23/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,462.0000	5,183.0000	(5.108)	0	0	0
23/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	22,780.0000	22,071.0000	(3.112)	0	0	0
23/03/2006	R207	2007/02/01			Bond Future	7.3560	7.3690	0.177	0.0000	0.0000	0
23/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	77,350.0000	76,434.0000	(1.184)	0	0	0
23/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	62,791.0000	61,945.0000	(1.347)	0	0	0
23/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	17,797.0000	18,103.0000	1.719	0	0	0
23/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,762.0000	11,983.0000	1.879	0	0	0
23/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	49,444.0000	48,685.0000	(1.535)	0	0	0
23/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,543.0000	4,641.0000	2.157	0	0	0
23/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	92,776.0000	91,808.0000	(1.043)	0	0	0
23/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	64,425.0000	65,158.0000	1.138	0	0	0
23/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,479.0000	1,515.0000	2.434	0	0	0
23/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	124,944.0000	123,913.0000	(0.825)	0	0	0
23/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,649.0000	2,710.0000	2.303	0	0	0
23/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	36,303.0000	36,819.0000	1.421	0	0	0
23/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	108,737.0000	107,731.0000	(0.925)	0	0	0
23/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	27,551.0000	27,001.0000	(1.996)	0	0	0
23/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,465.0000	7,616.0000	2.023	0	0	0
23/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	37,621.0000	36,962.0000	(1.752)	0	0	0
23/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	12,972.0000	12,638.0000	(2.575)	0	0	0
23/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8,277.0000	8,037.0000	(2.900)	0	0	0
23/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	25,894.0000	26,301.0000	1.572	0	0	0
23/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	81,990.0000	82,816.0000	1.007	0	0	0
23/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	19,344.0000	18,904.0000	(2.275)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/03/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	49,150.0000	49,777.0000	1.276	0	0	0
<b>Grand Total:</b>										<b>2,118</b>