



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 24/03/2006

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
24/03/2006	GOVI 2006/05/04			jGovi	241.7860	241.5900	(0.081)	0.0000	0.0000	699
24/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	117,864.0000	115,904.0000	(1.663)	0	0	0
24/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	4.0000	4.0000	-	0	0	0
24/03/2006	GOVI 2006/08/03			jGovi	246.1380	245.9320	(0.084)	0.0000	0.0000	0
24/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	161,469.0000	159,415.0000	(1.272)	0	0	0
24/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	89.0000	95.0000	6.742	0	0	0
24/03/2006	GOVI 2006/11/02			jGovi	250.5460	250.3320	(0.085)	0.0000	0.0000	0
24/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	93.0000	99.0000	6.452	0	0	0
24/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	205,553.0000	203,419.0000	(1.038)	0	0	0
24/03/2006	GOVI 2007/02/01			jGovi	254.9380	254.7230	(0.084)	0.0000	0.0000	0
24/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	249,436.0000	247,290.0000	(0.860)	0	0	0
24/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	56.0000	60.0000	7.143	0	0	0
24/03/2006	J153 2010/08/31			jSwap	7.2490	7.2540	0.069	0.0000	0.0000	0
24/03/2006	J157 2015/09/15			jSwap	7.4210	7.4480	0.364	0.0000	0.0000	0
24/03/2006	J186 2026/12/21			jSwap	7.1170	7.1250	0.112	0.0000	0.0000	0
24/03/2006	J194 2008/02/28			jSwap	7.0690	7.0780	0.127	0.0000	0.0000	0
24/03/2006	J201 2014/12/22			jSwap	7.3790	7.4030	0.325	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	J203	2017/09/15			jSwap	7.4010	7.4260	0.338	0.0000	0.0000	0
24/03/2006	J204	2018/12/21			jSwap	7.3710	7.3950	0.326	0.0000	0.0000	0
24/03/2006	J207	2020/01/15			jSwap	7.3470	7.3690	0.299	0.0000	0.0000	0
24/03/2006	JBAR	2005/03/16			jBar	7.0920	7.0920	-	0.0000	0.0000	0
24/03/2006	JFRA	2006/05/04			jFra	7.1410	7.1380	(0.042)	0.0000	0.0000	0
24/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	273.0000	271.0000	(0.733)	0	0	0
24/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	618.0000	609.0000	(1.456)	0	0	0
24/03/2006	JFRA	2006/08/03			jFra	6.9470	6.9600	0.187	0.0000	0.0000	0
24/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	897.0000	878.0000	(2.118)	0	0	0
24/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	768.0000	780.0000	1.563	0	0	0
24/03/2006	JFRA	2006/11/02			jFra	7.0240	7.0200	(0.057)	0.0000	0.0000	0
24/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,105.0000	1,108.0000	0.271	0	0	0
24/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,164.0000	1,157.0000	(0.601)	0	0	0
24/03/2006	JFRA	2007/02/01			jFra	7.0470	7.0470	-	0.0000	0.0000	500
24/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,977.0000	1,975.0000	(0.101)	0	0	0
24/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	867.0000	865.0000	(0.231)	0	0	0
24/03/2006	JFRA	2007/05/03			jFra	7.1630	7.1750	0.168	0.0000	0.0000	0
24/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,005.0000	1,986.0000	(0.948)	0	0	0
24/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,179.0000	1,190.0000	0.933	0	0	0
24/03/2006	JFRA	2007/08/02			jFra	7.2940	7.2960	0.027	0.0000	0.0000	0
24/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,482.0000	1,483.0000	0.067	0	0	0
24/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,987.0000	1,982.0000	(0.252)	0	0	0
24/03/2006	JFRA	2007/11/01			jFra	7.3700	7.3910	0.285	0.0000	0.0000	0
24/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,141.0000	2,110.0000	(1.448)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,799.0000	1,823.0000	1.334	0	0	0
24/03/2006	JFRA	2008/02/07			jFra	7.4630	7.4790	0.214	0.0000	0.0000	0
24/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,374.0000	27,336.0000	(0.139)	0	0	0
24/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,309.0000	27,307.0000	(0.007)	0	0	0
24/03/2006	JN02	2006/05/04			jNote	7.1740	7.1810	0.098	0.0000	0.0000	0
24/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	7,460.0000	7,311.0000	(1.997)	0	0	0
24/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	6,123.0000	6,103.0000	(0.327)	0	0	0
24/03/2006	JN02	2006/08/03			jNote	7.2310	7.2380	0.097	0.0000	0.0000	0
24/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,221.0000	12,109.0000	(0.916)	0	0	0
24/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,866.0000	11,884.0000	0.152	0	0	0
24/03/2006	JN02	2006/11/02			jNote	7.3180	7.3230	0.068	0.0000	0.0000	0
24/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,255.0000	16,267.0000	0.074	0	0	0
24/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	14,993.0000	14,912.0000	(0.540)	0	0	0
24/03/2006	JN05	2006/05/04			jNote	7.5010	7.5050	0.053	0.0000	0.0000	0
24/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	2,763.0000	2,653.0000	(3.981)	0	0	0
24/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	13,192.0000	13,246.0000	0.409	0	0	0
24/03/2006	JN05	2006/08/03			jNote	7.5340	7.5390	0.066	0.0000	0.0000	0
24/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,987.0000	6,873.0000	(1.632)	0	0	0
24/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,776.0000	18,868.0000	0.490	0	0	0
24/03/2006	JN05	2006/11/02			jNote	7.5810	7.5850	0.053	0.0000	0.0000	0
24/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,614.0000	9,521.0000	(0.967)	0	0	0
24/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,332.0000	23,404.0000	0.309	0	0	0
24/03/2006	JN10	2006/05/04			jNote	7.5950	7.6170	0.290	0.0000	0.0000	0
24/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	564.0000	433.0000	(23.227)	0	0	0
24/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	24,668.0000	26,060.0000	5.643	0	0	0
24/03/2006	JN10	2006/08/03			jNote	7.6090	7.6330	0.315	0.0000	0.0000	0
24/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,332.0000	2,976.0000	(10.684)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	28,386.0000	29,689.0000	4.590	0	0	0
24/03/2006	JN10	2006/11/02			jNote	7.6310	7.6540	0.301	0.0000	0.0000	0
24/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	32,190.0000	33,358.0000	3.628	0	0	0
24/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,645.0000	5,229.0000	(7.369)	0	0	0
24/03/2006	JROD	2006/03/31			jRod	6.7040	6.5520	(2.267)	0.0000	0.0000	0
24/03/2006	JROD	2006/04/28			jRod	6.7710	6.6120	(2.348)	0.0000	0.0000	0
24/03/2006	JROD	2006/05/31			jRod	6.9080	6.7540	(2.229)	0.0000	0.0000	0
24/03/2006	JROD	2006/06/30			jRod	6.9120	6.8320	(1.157)	0.0000	0.0000	0
24/03/2006	JROD	2006/07/31			jRod	6.9870	6.9060	(1.159)	0.0000	0.0000	0
24/03/2006	JROD	2006/08/31			jRod	7.0450	6.9670	(1.107)	0.0000	0.0000	0
24/03/2006	R153	2006/05/04			Bond Future	7.2490	7.2540	0.069	0.0000	0.0000	13
24/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	930.0000	866.0000	(6.882)	0	0	0
24/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,589.0000	4,637.0000	1.046	0	0	10
24/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	4,630.0000	4,472.0000	(3.413)	0	0	0
24/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	11,229.0000	11,370.0000	1.256	0	0	0
24/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	11.0000	11.0000	-	0	0	20
24/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	40,318.0000	40,112.0000	(0.511)	0	0	0
24/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	310.0000	304.0000	(1.935)	0	0	0
24/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	78,886.0000	78,680.0000	(0.261)	0	0	0
24/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	69,395.0000	69,189.0000	(0.297)	0	0	0
24/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	50,108.0000	49,902.0000	(0.411)	0	0	0
24/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	20,811.0000	21,008.0000	0.947	0	0	0
24/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	60.0000	52.0000	(13.333)	0	0	0
24/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	62.0000	59.0000	(4.839)	0	0	0
24/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	30,464.0000	30,255.0000	(0.686)	0	0	0
24/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	59,802.0000	59,597.0000	(0.343)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
24/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	20,700.0000	20,489.0000	(1.019)	0	0	0
24/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	11,636.0000	11,430.0000	(1.770)	0	0	0
24/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,366.0000	1,366.0000	-	0	0	0
24/03/2006	R153	2006/08/03			Bond Future	7.2410	7.2470	0.083	0.0000	0.0000	1
24/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,255.0000	4,152.0000	(2.421)	0	0	0
24/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,888.0000	8,737.0000	(1.699)	0	0	0
24/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,538.0000	8,620.0000	0.960	0	0	0
24/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	13,672.0000	13,803.0000	0.958	0	0	0
24/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,295.0000	48,062.0000	(0.482)	0	0	0
24/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,022.0000	1,025.0000	0.294	0	0	0
24/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	39,457.0000	39,226.0000	(0.585)	0	0	0
24/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	580.0000	580.0000	-	0	0	0
24/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	57,233.0000	56,999.0000	(0.409)	0	0	0
24/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	66,195.0000	65,961.0000	(0.354)	0	0	0
24/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	22,565.0000	22,354.0000	(0.935)	0	0	0
24/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	199.0000	198.0000	(0.503)	0	0	0
24/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	330.0000	330.0000	-	0	0	0
24/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	30,800.0000	30,576.0000	(0.727)	0	0	0
24/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,741.0000	1,750.0000	0.517	0	0	0
24/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,978.0000	3,000.0000	0.739	0	0	0
24/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	15,124.0000	14,936.0000	(1.243)	0	0	0
24/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,106.0000	5,151.0000	0.881	0	0	100
24/03/2006	R153	2006/11/02			Bond Future	7.2430	7.2510	0.110	0.0000	0.0000	0
24/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,168.0000	11,287.0000	1.066	0	0	0
24/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,424.0000	11,250.0000	(1.523)	0	0	0
24/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,498.0000	15,661.0000	1.052	0	0	0
24/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,560.0000	6,430.0000	(1.982)	0	0	0
24/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,916.0000	2,942.0000	0.892	0	0	100
24/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	39,070.0000	38,803.0000	(0.683)	0	0	0
24/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	47,042.0000	46,766.0000	(0.587)	0	0	0
24/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,129.0000	2,146.0000	0.798	0	0	0
24/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,247.0000	1,204.0000	(3.448)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	63,354.0000	63,068.0000	(0.451)	0	0	0
24/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,175.0000	1,182.0000	0.596	0	0	0
24/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	71,577.0000	71,288.0000	(0.404)	0	0	0
24/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	888.0000	893.0000	0.563	0	0	0
24/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,222.0000	3,138.0000	(2.607)	0	0	0
24/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,575.0000	1,586.0000	0.698	0	0	0
24/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	55,163.0000	54,881.0000	(0.511)	0	0	0
24/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,939.0000	8,023.0000	1.058	0	0	0
24/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	24,026.0000	23,791.0000	(0.978)	0	0	0
24/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,647.0000	5,705.0000	1.027	0	0	0
24/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	31,349.0000	31,095.0000	(0.810)	0	0	0
24/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,039.0000	4,078.0000	0.966	0	0	0
24/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	28,846.0000	29,096.0000	0.867	0	0	0
24/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	17,301.0000	17,093.0000	(1.202)	0	0	0
24/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	21,445.0000	21,654.0000	0.975	0	0	0
24/03/2006	R153	2007/02/01			Bond Future	7.2620	7.2700	0.110	0.0000	0.0000	0
24/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,388.0000	14,503.0000	0.799	0	0	0
24/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,977.0000	13,818.0000	(1.138)	0	0	0
24/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,332.0000	9,202.0000	(1.393)	0	0	0
24/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,349.0000	18,494.0000	0.790	0	0	0
24/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,743.0000	2,756.0000	0.474	0	0	0
24/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,991.0000	2,927.0000	(2.140)	0	0	0
24/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	68,407.0000	68,146.0000	(0.382)	0	0	0
24/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,255.0000	3,272.0000	0.522	0	0	0
24/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	60,922.0000	60,666.0000	(0.420)	0	0	0
24/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,378.0000	11,467.0000	0.782	0	0	0
24/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,494.0000	19,309.0000	(0.949)	0	0	0
24/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	23,361.0000	23,538.0000	0.758	0	0	0
24/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,657.0000	5,561.0000	(1.697)	0	0	0
24/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	29,460.0000	29,671.0000	0.716	0	0	0
24/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,621.0000	25,415.0000	(0.804)	0	0	0
24/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,056.0000	9,124.0000	0.751	0	0	0
24/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	32,185.0000	31,964.0000	(0.687)	0	0	0
24/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,249.0000	7,301.0000	0.717	0	0	0
24/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,903.0000	3,925.0000	0.564	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	53,499.0000	53,248.0000	(0.469)	0	0	0
24/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,757.0000	4,787.0000	0.631	0	0	0
24/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,854.0000	5,893.0000	0.666	0	0	0
24/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	39,086.0000	38,852.0000	(0.599)	0	0	0
24/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	46,209.0000	45,965.0000	(0.528)	0	0	0
24/03/2006	R157	2006/05/04			Bond Future	7.4100	7.4360	0.351	0.0000	0.0000	7
24/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	3,874.0000	3,215.0000	(17.011)	0	0	0
24/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	106,558.0000	104,380.0000	(2.044)	0	0	0
24/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	115
24/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	54.0000	62.0000	14.815	0	0	0
24/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	17,377.0000	18,897.0000	8.747	0	0	0
24/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	29,756.0000	27,809.0000	(6.543)	0	0	0
24/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	143,502.0000	141,324.0000	(1.518)	0	0	0
24/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	330.0000	380.0000	15.152	0	0	0
24/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,631.0000	1,862.0000	14.163	0	0	0
24/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
24/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	125,212.0000	123,034.0000	(1.739)	0	0	0
24/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	48,653.0000	46,525.0000	(4.374)	0	0	0
24/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	6,215.0000	6,954.0000	11.891	0	0	0
24/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	13,734.0000	12,296.0000	(10.470)	0	0	50
24/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	68,175.0000	66,005.0000	(3.183)	0	0	0
24/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	87,538.0000	85,361.0000	(2.487)	0	0	0
24/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	35,427.0000	37,478.0000	5.789	0	0	0
24/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	474.0000	347.0000	(26.793)	0	0	0
24/03/2006	R157	2006/08/03			Bond Future	7.4130	7.4400	0.364	0.0000	0.0000	4
24/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	24,715.0000	26,039.0000	5.357	0	0	0
24/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	35,516.0000	33,873.0000	(4.626)	0	0	0
24/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	11,280.0000	10,395.0000	(7.846)	0	0	0
24/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	170.0000	184.0000	8.235	0	0	0
24/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,333.0000	2,514.0000	7.758	0	0	0
24/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	68,680.0000	66,652.0000	(2.953)	0	0	0
24/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	14,763.0000	15,670.0000	6.144	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	21,864.0000	20,562.0000	(5.955)	0	0	0
24/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,278.0000	8,845.0000	6.849	0	0	100
24/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	140,318.0000	138,122.0000	(1.565)	0	0	0
24/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	38,967.0000	40,700.0000	4.447	0	0	0
24/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	4,588.0000	4,112.0000	(10.375)	0	0	0
24/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	86,544.0000	84,431.0000	(2.442)	0	0	0
24/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,207.0000	1,303.0000	7.954	0	0	0
24/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,442.0000	4,771.0000	7.407	0	0	0
24/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	51,425.0000	49,545.0000	(3.656)	0	0	0
24/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	122,553.0000	120,370.0000	(1.781)	0	0	0
24/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	323.0000	349.0000	8.050	0	0	0
24/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	104,586.0000	102,427.0000	(2.064)	0	0	0
24/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	624.0000	674.0000	8.013	0	0	0
24/03/2006	R157	2006/11/02			Bond Future	7.4210	7.4490	0.377	0.0000	0.0000	0
24/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,040.0000	4,268.0000	5.644	0	0	117
24/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	58,783.0000	60,676.0000	3.220	0	0	0
24/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	16,310.0000	15,359.0000	(5.831)	0	0	0
24/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	86,772.0000	84,765.0000	(2.313)	0	0	0
24/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,797.0000	1,900.0000	5.732	0	0	0
24/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	137,543.0000	135,376.0000	(1.576)	0	0	0
24/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,179.0000	1,247.0000	5.768	0	0	0
24/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	30,061.0000	31,345.0000	4.271	0	0	0
24/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	154,354.0000	152,164.0000	(1.419)	0	0	0
24/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	26,958.0000	25,692.0000	(4.696)	0	0	0
24/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	779.0000	823.0000	5.648	0	0	0
24/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	120,621.0000	118,489.0000	(1.768)	0	0	0
24/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	415.0000	440.0000	6.024	0	0	0
24/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	170,882.0000	168,673.0000	(1.293)	0	0	0
24/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	20,666.0000	21,634.0000	4.684	0	0	0
24/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,768.0000	3,426.0000	(9.076)	0	0	0
24/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,685.0000	2,838.0000	5.698	0	0	0
24/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,119.0000	6,455.0000	5.491	0	0	0
24/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	8,577.0000	7,953.0000	(7.275)	0	0	0
24/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	42,761.0000	44,371.0000	3.765	0	0	0
24/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	39,867.0000	38,333.0000	(3.848)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	13,913.0000	14,613.0000	5.031	0	0	0
24/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	54,503.0000	52,759.0000	(3.200)	0	0	0
24/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	103,634.0000	101,552.0000	(2.009)	0	0	0
24/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	70,285.0000	68,387.0000	(2.700)	0	0	0
24/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,261.0000	9,752.0000	5.302	0	0	0
24/03/2006	R157	2007/02/01			Bond Future	7.4380	7.4680	0.403	0.0000	0.0000	0
24/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	36,640.0000	37,942.0000	3.553	0	0	0
24/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	48,151.0000	49,723.0000	3.265	0	0	0
24/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	21,912.0000	20,883.0000	(4.696)	0	0	0
24/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	13,512.0000	12,753.0000	(5.617)	0	0	0
24/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	27,728.0000	28,776.0000	3.780	0	0	0
24/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	32,540.0000	31,257.0000	(3.943)	0	0	0
24/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	44,763.0000	43,259.0000	(3.360)	0	0	0
24/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,067.0000	5,288.0000	4.362	0	0	0
24/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	135,724.0000	133,563.0000	(1.592)	0	0	0
24/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	119,745.0000	117,634.0000	(1.763)	0	0	0
24/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,897.0000	4,066.0000	4.337	0	0	0
24/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,023.0000	3,154.0000	4.333	0	0	0
24/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,992.0000	2,082.0000	4.518	0	0	0
24/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	151,688.0000	149,487.0000	(1.451)	0	0	0
24/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,643.0000	6,931.0000	4.335	0	0	0
24/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	167,186.0000	164,945.0000	(1.340)	0	0	0
24/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	8,770.0000	9,148.0000	4.310	0	0	0
24/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	103,850.0000	101,807.0000	(1.967)	0	0	0
24/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	58,333.0000	56,643.0000	(2.897)	0	0	0
24/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,525.0000	16,167.0000	4.135	0	0	0
24/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	20,776.0000	21,602.0000	3.976	0	0	0
24/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,646.0000	12,139.0000	4.233	0	0	0
24/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	88,180.0000	86,227.0000	(2.215)	0	0	0
24/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	72,925.0000	71,088.0000	(2.519)	0	0	0
24/03/2006	R186	2006/05/04			Bond Future	7.1510	7.1610	0.140	0.0000	0.0000	35
24/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	107,936.0000	106,583.0000	(1.254)	0	0	0
24/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	84.0000	83.0000	(1.190)	0	0	0
24/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	22,385.0000	21,355.0000	(4.601)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	92,514.0000	93,862.0000	1.457	0	0	0
24/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	16.0000	12.0000	(25.000)	0	0	0
24/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	9,097.0000	9,418.0000	3.529	0	0	0
24/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
24/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	470.0000	476.0000	1.277	0	0	0
24/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	165,349.0000	163,997.0000	(0.818)	0	0	0
24/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	77,959.0000	76,614.0000	(1.725)	0	0	0
24/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	137,130.0000	135,779.0000	(0.985)	0	0	0
24/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	2,301.0000	2,367.0000	2.868	0	0	0
24/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	48,286.0000	47,001.0000	(2.661)	0	0	0
24/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	6,071.0000	5,559.0000	(8.434)	0	0	0
24/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	26,724.0000	27,563.0000	3.140	0	0	0
24/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	192,572.0000	191,221.0000	(0.702)	0	0	0
24/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	218,836.0000	217,485.0000	(0.617)	0	0	0
24/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	654.0000	555.0000	(15.138)	0	0	0
24/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	56,549.0000	57,802.0000	2.216	0	0	0
24/03/2006	R186	2006/08/03			Bond Future	7.1480	7.1580	0.140	0.0000	0.0000	0
24/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,258.0000	3,323.0000	1.995	0	0	0
24/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	110,795.0000	109,518.0000	(1.153)	0	0	0
24/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	11,523.0000	11,778.0000	2.213	0	0	0
24/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	47.0000	48.0000	2.128	0	0	0
24/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	159.0000	162.0000	1.887	0	0	0
24/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	483.0000	492.0000	1.863	0	0	0
24/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	83,505.0000	82,295.0000	(1.449)	0	0	0
24/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	13.0000	13.0000	-	0	0	0
24/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,141.0000	6,273.0000	2.149	0	0	0
24/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	243,133.0000	241,791.0000	(0.552)	0	0	0
24/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	217,947.0000	216,605.0000	(0.616)	0	0	0
24/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	57,591.0000	56,504.0000	(1.887)	0	0	0
24/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	165,179.0000	163,846.0000	(0.807)	0	0	0
24/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	191,930.0000	190,591.0000	(0.698)	0	0	0
24/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	137,954.0000	136,638.0000	(0.954)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,322.0000	1,348.0000	1.967	0	0	0
24/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	21,152.0000	21,608.0000	2.156	0	0	0
24/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	37,144.0000	37,879.0000	1.979	0	0	0
24/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	17,044.0000	16,437.0000	(3.561)	0	0	0
24/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	34,750.0000	33,864.0000	(2.550)	0	0	0
24/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	6,340.0000	6,024.0000	(4.984)	0	0	0
24/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	61,419.0000	62,445.0000	1.670	0	0	0
24/03/2006	R186	2006/11/02			Bond Future	7.1450	7.1560	0.154	0.0000	0.0000	0
24/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	94,906.0000	96,155.0000	1.316	0	0	0
24/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	44,982.0000	45,760.0000	1.730	0	0	0
24/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	4,617.0000	4,400.0000	(4.700)	0	0	0
24/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	12,820.0000	13,064.0000	1.903	0	0	0
24/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,502.0000	8,661.0000	1.870	0	0	0
24/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	90,047.0000	88,825.0000	(1.357)	0	0	0
24/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	65,689.0000	64,594.0000	(1.667)	0	0	0
24/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	19,547.0000	19,919.0000	1.903	0	0	0
24/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	43,672.0000	42,756.0000	(2.097)	0	0	0
24/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	25,431.0000	24,743.0000	(2.705)	0	0	0
24/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	66,746.0000	67,773.0000	1.539	0	0	0
24/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	140,810.0000	139,436.0000	(0.976)	0	0	0
24/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	29,773.0000	30,323.0000	1.847	0	0	0
24/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	115,708.0000	114,400.0000	(1.130)	0	0	0
24/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	12,485.0000	12,045.0000	(3.524)	0	0	0
24/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	166,470.0000	165,054.0000	(0.851)	0	0	0
24/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,687.0000	4,780.0000	1.984	0	0	0
24/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	217,504.0000	216,050.0000	(0.668)	0	0	0
24/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,212.0000	1,237.0000	2.063	0	0	0
24/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	568.0000	581.0000	2.289	0	0	0
24/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	192,158.0000	190,717.0000	(0.750)	0	0	0
24/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,448.0000	2,499.0000	2.083	0	0	0
24/03/2006	R186	2007/02/01			Bond Future	7.1460	7.1580	0.168	0.0000	0.0000	0
24/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	20,592.0000	20,933.0000	1.656	0	0	0
24/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	121,657.0000	120,320.0000	(1.099)	0	0	0
24/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	97,139.0000	95,893.0000	(1.283)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,328.0000	15,579.0000	1.638	0	0	0
24/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	51,845.0000	50,883.0000	(1.856)	0	0	0
24/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	73,591.0000	72,468.0000	(1.526)	0	0	0
24/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	38,182.0000	38,806.0000	1.634	0	0	0
24/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	27,916.0000	28,380.0000	1.662	0	0	0
24/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	144,925.0000	143,510.0000	(0.976)	0	0	0
24/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	193,267.0000	191,751.0000	(0.784)	0	0	0
24/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	168,936.0000	167,462.0000	(0.873)	0	0	0
24/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	98,871.0000	100,129.0000	1.272	0	0	0
24/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,159.0000	2,202.0000	1.992	0	0	0
24/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	217,574.0000	216,030.0000	(0.710)	0	0	0
24/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,701.0000	3,772.0000	1.918	0	0	0
24/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,141.0000	6,253.0000	1.824	0	0	0
24/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,862.0000	10,033.0000	1.734	0	0	0
24/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	9,162.0000	8,832.0000	(3.602)	0	0	0
24/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	52,505.0000	53,330.0000	1.571	0	0	0
24/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	32,969.0000	32,208.0000	(2.308)	0	0	0
24/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	72,834.0000	73,881.0000	1.438	0	0	0
24/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	18,859.0000	18,318.0000	(2.869)	0	0	0
24/03/2006	R194	2006/05/04			Bond Future	7.0450	7.0560	0.156	0.0000	0.0000	101
24/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,173.0000	4,010.0000	(3.906)	0	0	0
24/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	637.0000	664.0000	4.239	0	0	0
24/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,346.0000	16,156.0000	(1.162)	0	0	0
24/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	150.0000	155.0000	3.333	0	0	0
24/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,978.0000	7,792.0000	(2.331)	0	0	0
24/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
24/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	31.0000	32.0000	3.226	0	0	0
24/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,127.0000	11,937.0000	(1.567)	0	0	0
24/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,090.0000	32,900.0000	(0.574)	0	0	0
24/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,937.0000	28,746.0000	(0.660)	0	0	0
24/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,360.0000	1,260.0000	(7.353)	0	0	0
24/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,138.0000	2,228.0000	4.210	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
24/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,864.0000	14,054.0000	1.370	0	0	0
24/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,760.0000	24,570.0000	(0.767)	0	0	0
24/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	9,480.0000	9,670.0000	2.004	0	0	0
24/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,275.0000	5,442.0000	3.166	0	0	0
24/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,562.0000	20,372.0000	(0.924)	0	0	0
24/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	159.0000	136.0000	(14.465)	0	0	0
24/03/2006	R194	2006/08/03			Bond Future	6.9920	7.0060	0.200	0.0000	0.0000	0
24/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	4,949.0000	5,088.0000	2.809	0	0	0
24/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,308.0000	1,238.0000	(5.352)	0	0	0
24/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,834.0000	1,892.0000	3.162	0	0	0
24/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,084.0000	1,118.0000	3.137	0	0	0
24/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,670.0000	8,494.0000	(2.030)	0	0	0
24/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,030.0000	3,123.0000	3.069	0	0	0
24/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,150.0000	3,033.0000	(3.714)	0	0	0
24/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,696.0000	5,544.0000	(2.669)	0	0	0
24/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	646.0000	665.0000	2.941	0	0	0
24/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,937.0000	11,746.0000	(1.600)	0	0	0
24/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,380.0000	15,181.0000	(1.294)	0	0	0
24/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	401.0000	412.0000	2.743	0	0	0
24/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,828.0000	18,623.0000	(1.089)	0	0	0
24/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	179.0000	185.0000	3.352	0	0	0
24/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	73.0000	75.0000	2.740	0	0	0
24/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,373.0000	22,165.0000	(0.930)	0	0	0
24/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	27.0000	28.0000	3.704	0	0	0
24/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	9.0000	9.0000	-	0	0	0
24/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,560.0000	29,350.0000	(0.710)	0	0	0
24/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,961.0000	25,752.0000	(0.805)	0	0	0
24/03/2006	R194	2006/11/02			Bond Future	6.9470	6.9660	0.273	0.0000	0.0000	0
24/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2,234.0000	2,136.0000	(4.387)	0	0	0
24/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	4,739.0000	4,882.0000	3.018	0	0	0
24/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6,195.0000	6,031.0000	(2.647)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,976.0000	3,841.0000	(3.395)	0	0	0
24/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,304.0000	3,410.0000	3.208	0	0	0
24/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,359.0000	2,436.0000	3.264	0	0	0
24/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,924.0000	16,701.0000	(1.318)	0	0	0
24/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	327.0000	338.0000	3.364	0	0	0
24/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	909.0000	853.0000	(6.161)	0	0	0
24/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,103.0000	9,325.0000	2.439	0	0	0
24/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	203.0000	184.0000	(9.360)	0	0	0
24/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	12,143.0000	12,381.0000	1.960	0	0	0
24/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,604.0000	6,789.0000	2.801	0	0	0
24/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	8,701.0000	8,515.0000	(2.138)	0	0	0
24/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	24.0000	20.0000	(16.667)	0	0	0
24/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,395.0000	11,194.0000	(1.764)	0	0	0
24/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,715.0000	1,770.0000	3.207	0	0	0
24/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	570.0000	588.0000	3.158	0	0	0
24/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,778.0000	19,548.0000	(1.163)	0	0	0
24/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	947.0000	976.0000	3.062	0	0	0
24/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,273.0000	1,313.0000	3.142	0	0	0
24/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,192.0000	13,980.0000	(1.494)	0	0	0
24/03/2006	R194	2007/02/01			Bond Future	6.9270	6.9490	0.318	0.0000	0.0000	0
24/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,463.0000	2,528.0000	2.639	0	0	0
24/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,343.0000	8,181.0000	(1.942)	0	0	0
24/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,496.0000	10,321.0000	(1.667)	0	0	0
24/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,047.0000	6,201.0000	2.547	0	0	0
24/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	7,774.0000	7,957.0000	2.354	0	0	0
24/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,633.0000	1,560.0000	(4.470)	0	0	0
24/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	2,989.0000	3,070.0000	2.710	0	0	0
24/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,066.0000	2,119.0000	2.565	0	0	0
24/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,692.0000	4,818.0000	2.685	0	0	0
24/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	615.0000	632.0000	2.764	0	0	0
24/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,866.0000	2,765.0000	(3.524)	0	0	0
24/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,763.0000	1,806.0000	2.439	0	0	0
24/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	762.0000	718.0000	(5.774)	0	0	0
24/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,310.0000	6,164.0000	(2.314)	0	0	0
24/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,148.0000	18,939.0000	(1.091)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	12,733.0000	12,549.0000	(1.445)	0	0	0
24/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	894.0000	918.0000	2.685	0	0	0
24/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,270.0000	1,303.0000	2.598	0	0	0
24/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	14,770.0000	14,576.0000	(1.313)	0	0	0
24/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,916.0000	16,713.0000	(1.200)	0	0	0
24/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	9,864.0000	10,071.0000	2.099	0	0	0
24/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	244.0000	225.0000	(7.787)	0	0	0
24/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,488.0000	4,362.0000	(2.807)	0	0	0
24/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,736.0000	3,837.0000	2.703	0	0	0
24/03/2006	R201	2006/05/04			Bond Future	7.3910	7.4170	0.352	0.0000	0.0000	66
24/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	11,266.0000	10,079.0000	(10.536)	0	0	0
24/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,067.0000	4,603.0000	13.179	0	0	0
24/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	114,793.0000	113,070.0000	(1.501)	0	0	0
24/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	24,470.0000	22,899.0000	(6.420)	0	0	0
24/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	70,468.0000	68,746.0000	(2.444)	0	0	0
24/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	85,526.0000	83,803.0000	(2.015)	0	0	0
24/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	990.0000	1,142.0000	15.354	0	0	0
24/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	100,300.0000	98,578.0000	(1.717)	0	0	0
24/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	34.0000	39.0000	14.706	0	0	0
24/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
24/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	195.0000	226.0000	15.897	0	0	0
24/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	55,139.0000	53,421.0000	(3.116)	0	0	0
24/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	39,641.0000	37,949.0000	(4.268)	0	0	0
24/03/2006	R201	2006/08/03			Bond Future	7.3960	7.4220	0.352	0.0000	0.0000	0
24/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	294.0000	320.0000	8.844	0	0	0
24/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	83,701.0000	82,043.0000	(1.981)	0	0	0
24/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	99.0000	108.0000	9.091	0	0	0
24/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	112,139.0000	110,458.0000	(1.499)	0	0	0
24/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	30.0000	33.0000	10.000	0	0	0
24/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	97,993.0000	96,318.0000	(1.709)	0	0	0
24/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	781.0000	843.0000	7.939	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,462.0000	1,578.0000	7.934	0	0	0
24/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,250.0000	5,641.0000	7.448	0	0	0
24/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	27,892.0000	26,599.0000	(4.636)	0	0	0
24/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	55,062.0000	53,495.0000	(2.846)	0	0	0
24/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,767.0000	2,984.0000	7.842	0	0	0
24/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	69,425.0000	67,804.0000	(2.335)	0	0	0
24/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	41,035.0000	39,568.0000	(3.575)	0	0	0
24/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,875.0000	10,538.0000	6.714	0	0	0
24/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	16,590.0000	15,569.0000	(6.154)	0	0	0
24/03/2006	R201	2006/11/02			Bond Future	7.4010	7.4300	0.392	0.0000	0.0000	0
24/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	96,169.0000	94,387.0000	(1.853)	0	0	0
24/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	109,731.0000	107,923.0000	(1.648)	0	0	0
24/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	9,095.0000	9,635.0000	5.937	0	0	0
24/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	43,112.0000	41,647.0000	(3.398)	0	0	0
24/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	30,907.0000	29,612.0000	(4.190)	0	0	0
24/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,945.0000	1,725.0000	(11.311)	0	0	0
24/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	333.0000	359.0000	7.808	0	0	0
24/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,020.0000	6,388.0000	6.113	0	0	0
24/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	44,180.0000	45,795.0000	3.656	0	0	0
24/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	21,011.0000	22,075.0000	5.064	0	0	0
24/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,011.0000	4,260.0000	6.208	0	0	0
24/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	5,399.0000	4,930.0000	(8.687)	0	0	0
24/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	56,103.0000	54,518.0000	(2.825)	0	0	0
24/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	13,938.0000	14,712.0000	5.553	0	0	0
24/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,403.0000	1,499.0000	6.842	0	0	0
24/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	20,183.0000	19,123.0000	(5.252)	0	0	0
24/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	704.0000	756.0000	7.386	0	0	0
24/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	11,396.0000	10,626.0000	(6.757)	0	0	0
24/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,635.0000	2,801.0000	6.300	0	0	0
24/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	31,172.0000	32,537.0000	4.379	0	0	0
24/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	69,452.0000	67,783.0000	(2.403)	0	0	0
24/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	82,675.0000	80,938.0000	(2.101)	0	0	0
24/03/2006	R201	2007/02/01			Bond Future	7.4150	7.4440	0.391	0.0000	0.0000	0
24/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	57,128.0000	55,673.0000	(2.547)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	33,336.0000	32,141.0000	(3.585)	0	0	0
24/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	45,370.0000	44,034.0000	(2.945)	0	0	0
24/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	17,674.0000	18,459.0000	4.442	0	0	0
24/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,904.0000	13,498.0000	4.603	0	0	0
24/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,010.0000	10,462.0000	4.515	0	0	0
24/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,107.0000	7,441.0000	4.700	0	0	0
24/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	81,986.0000	80,369.0000	(1.972)	0	0	0
24/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	22,906.0000	21,902.0000	(4.383)	0	0	0
24/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,413.0000	5,666.0000	4.674	0	0	0
24/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,227.0000	1,298.0000	5.786	0	0	0
24/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	45,550.0000	47,041.0000	3.273	0	0	0
24/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	69,833.0000	68,297.0000	(2.200)	0	0	0
24/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	107,323.0000	105,605.0000	(1.601)	0	0	0
24/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	94,540.0000	92,864.0000	(1.773)	0	0	0
24/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,424.0000	3,596.0000	5.023	0	0	0
24/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,088.0000	2,201.0000	5.412	0	0	0
24/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,486.0000	3,189.0000	(8.520)	0	0	0
24/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	33,795.0000	35,058.0000	3.737	0	0	0
24/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7,784.0000	7,259.0000	(6.745)	0	0	0
24/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	14,223.0000	13,451.0000	(5.428)	0	0	0
24/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	24,470.0000	25,487.0000	4.156	0	0	0
24/03/2006	R203	2006/05/04			Bond Future	7.4090	7.4340	0.337	0.0000	0.0000	0
24/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	5,478.0000	4,760.0000	(13.107)	0	0	0
24/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	18,147.0000	19,403.0000	6.921	0	0	0
24/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
24/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	1,429.0000	1,166.0000	(18.404)	0	0	0
24/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	28,639.0000	26,904.0000	(6.058)	0	0	0
24/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	99,358.0000	97,383.0000	(1.988)	0	0	0
24/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	63,876.0000	61,909.0000	(3.079)	0	0	0
24/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	81,810.0000	79,836.0000	(2.413)	0	0	0
24/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	14,502.0000	13,199.0000	(8.985)	0	0	0
24/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	54.0000	62.0000	14.815	0	0	0
24/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	34,424.0000	36,136.0000	4.973	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,340.0000	8,011.0000	9.142	0	0	0
24/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	116,490.0000	114,516.0000	(1.695)	0	0	0
24/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	45,814.0000	43,893.0000	(4.193)	0	0	0
24/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,126.0000	2,366.0000	11.289	0	0	0
24/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	419.0000	473.0000	12.888	0	0	0
24/03/2006	R203	2006/08/03			Bond Future	7.4110	7.4380	0.364	0.0000	0.0000	0
24/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	15,524.0000	16,382.0000	5.527	0	0	0
24/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	7,062.0000	6,487.0000	(8.142)	0	0	0
24/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	39,710.0000	41,235.0000	3.840	0	0	0
24/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	22,425.0000	21,183.0000	(5.538)	0	0	0
24/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	25,925.0000	27,128.0000	4.640	0	0	0
24/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	13,290.0000	12,393.0000	(6.749)	0	0	0
24/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	48,707.0000	46,914.0000	(3.681)	0	0	0
24/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,122.0000	4,429.0000	7.448	0	0	0
24/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,799.0000	1,950.0000	8.394	0	0	0
24/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	697.0000	762.0000	9.326	0	0	0
24/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	34,405.0000	32,851.0000	(4.517)	0	0	0
24/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	98,070.0000	95,995.0000	(2.116)	0	0	0
24/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,435.0000	8,981.0000	6.473	0	0	0
24/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	114,822.0000	112,731.0000	(1.821)	0	0	0
24/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	64,558.0000	62,610.0000	(3.017)	0	0	0
24/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	72.0000	80.0000	11.111	0	0	0
24/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	239.0000	264.0000	10.460	0	0	0
24/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	81,202.0000	79,167.0000	(2.506)	0	0	0
24/03/2006	R203	2006/11/02			Bond Future	7.4170	7.4450	0.378	0.0000	0.0000	0
24/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	51,320.0000	49,623.0000	(3.307)	0	0	0
24/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,197.0000	13,860.0000	5.024	0	0	0
24/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,859.0000	8,304.0000	5.662	0	0	0
24/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	27,177.0000	25,954.0000	(4.500)	0	0	0
24/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	38,314.0000	36,835.0000	(3.860)	0	0	0
24/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	44,003.0000	45,457.0000	3.304	0	0	0
24/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	77,026.0000	78,885.0000	2.413	0	0	0
24/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	11,409.0000	10,720.0000	(6.039)	0	0	0
24/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	6,664.0000	6,202.0000	(6.933)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	59,429.0000	61,110.0000	2.829	0	0	0
24/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	65,765.0000	63,899.0000	(2.837)	0	0	0
24/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	20,842.0000	21,761.0000	4.409	0	0	0
24/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	3,603.0000	3,319.0000	(7.882)	0	0	0
24/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,386.0000	4,664.0000	6.338	0	0	0
24/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	18,189.0000	17,238.0000	(5.228)	0	0	0
24/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	31,087.0000	32,279.0000	3.834	0	0	0
24/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	81,167.0000	79,184.0000	(2.443)	0	0	0
24/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	97,087.0000	95,030.0000	(2.119)	0	0	0
24/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,288.0000	2,448.0000	6.993	0	0	0
24/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,114.0000	1,199.0000	7.630	0	0	0
24/03/2006	R203	2007/02/01			Bond Future	7.4310	7.4590	0.377	0.0000	0.0000	0
24/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	22,374.0000	21,421.0000	(4.259)	0	0	0
24/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	36,117.0000	37,270.0000	3.192	0	0	0
24/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	31,141.0000	29,967.0000	(3.770)	0	0	0
24/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	25,962.0000	26,894.0000	3.590	0	0	0
24/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,607.0000	7,980.0000	4.903	0	0	0
24/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	66,986.0000	65,253.0000	(2.587)	0	0	0
24/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	11,940.0000	12,471.0000	4.447	0	0	0
24/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	53,669.0000	52,094.0000	(2.935)	0	0	0
24/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	81,265.0000	79,408.0000	(2.285)	0	0	0
24/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,705.0000	2,862.0000	5.804	0	0	0
24/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,639.0000	4,888.0000	5.368	0	0	0
24/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,506.0000	1,601.0000	6.308	0	0	0
24/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	111,460.0000	109,450.0000	(1.803)	0	0	0
24/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	17,965.0000	18,685.0000	4.008	0	0	0
24/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	96,186.0000	94,238.0000	(2.025)	0	0	0
24/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	48,491.0000	49,859.0000	2.821	0	0	0
24/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	41,631.0000	40,245.0000	(3.329)	0	0	0
24/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6,269.0000	5,893.0000	(5.998)	0	0	0
24/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	15,379.0000	14,642.0000	(4.792)	0	0	0
24/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	63,014.0000	64,578.0000	2.482	0	0	0
24/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,076.0000	9,534.0000	(5.379)	0	0	0
24/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	79,505.0000	81,234.0000	2.175	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R204	2006/05/04			Bond Future	7.3850	7.4100	0.339	0.0000	0.0000	80
24/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	395.0000	445.0000	12.658	0	0	0
24/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	50,331.0000	48,286.0000	(4.063)	0	0	0
24/03/2006	R204	2006/08/03			Bond Future	7.3880	7.4140	0.352	0.0000	0.0000	0
24/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,220.0000	4,518.0000	7.062	0	0	0
24/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	53,300.0000	51,448.0000	(3.475)	0	0	0
24/03/2006	R204	2006/11/02			Bond Future	7.3920	7.4190	0.365	0.0000	0.0000	0
24/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	121,715.0000	119,562.0000	(1.769)	0	0	0
24/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	43,214.0000	41,678.0000	(3.554)	0	0	0
24/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	62,679.0000	64,354.0000	2.672	0	0	0
24/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	8,435.0000	7,908.0000	(6.248)	0	0	0
24/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	4,770.0000	4,431.0000	(7.107)	0	0	0
24/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	676.0000	726.0000	7.396	0	0	0
24/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	33,163.0000	34,344.0000	3.561	0	0	0
24/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,504.0000	15,170.0000	4.592	0	0	0
24/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	21,476.0000	20,455.0000	(4.754)	0	0	0
24/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	56,985.0000	55,237.0000	(3.067)	0	0	0
24/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	81,142.0000	83,006.0000	2.297	0	0	0
24/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	46,590.0000	48,032.0000	3.095	0	0	0
24/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	72,165.0000	70,252.0000	(2.651)	0	0	0
24/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	13,902.0000	13,142.0000	(5.467)	0	0	0
24/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	104,917.0000	102,811.0000	(2.007)	0	0	0
24/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,847.0000	9,302.0000	5.143	0	0	0
24/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	31,279.0000	29,991.0000	(4.118)	0	0	0
24/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,410.0000	1,506.0000	6.809	0	0	0
24/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	22,505.0000	23,420.0000	4.066	0	0	0
24/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,095.0000	5,385.0000	5.692	0	0	0
24/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	88,286.0000	86,256.0000	(2.299)	0	0	0
24/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,763.0000	2,936.0000	6.261	0	0	0
24/03/2006	R204	2007/02/01			Bond Future	7.4020	7.4300	0.378	0.0000	0.0000	0
24/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	59,051.0000	57,347.0000	(2.886)	0	0	0
24/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	11,581.0000	10,972.0000	(5.259)	0	0	0
24/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	46,116.0000	44,609.0000	(3.268)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,342.0000	12,889.0000	4.432	0	0	0
24/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,589.0000	19,333.0000	4.002	0	0	0
24/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	73,273.0000	71,405.0000	(2.549)	0	0	0
24/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,804.0000	2,966.0000	5.777	0	0	0
24/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	88,444.0000	86,448.0000	(2.257)	0	0	0
24/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	83,384.0000	85,207.0000	2.186	0	0	0
24/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	34,763.0000	33,478.0000	(3.696)	0	0	0
24/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,567.0000	1,665.0000	6.254	0	0	0
24/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	120,330.0000	118,176.0000	(1.790)	0	0	0
24/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,912.0000	27,878.0000	3.589	0	0	0
24/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	104,228.0000	102,139.0000	(2.004)	0	0	0
24/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,799.0000	5,055.0000	5.334	0	0	0
24/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,862.0000	8,246.0000	4.884	0	0	0
24/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	7,291.0000	6,863.0000	(5.870)	0	0	0
24/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	65,872.0000	67,514.0000	2.493	0	0	0
24/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	17,488.0000	16,667.0000	(4.695)	0	0	0
24/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	25,194.0000	24,143.0000	(4.172)	0	0	0
24/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	50,530.0000	51,961.0000	2.832	0	0	0
24/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	37,528.0000	38,728.0000	3.198	0	0	0
24/03/2006	R207	2006/05/04			Bond Future	7.3570	7.3810	0.326	0.0000	0.0000	0
24/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	52,926.0000	50,932.0000	(3.768)	0	0	0
24/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	341.0000	381.0000	11.730	0	0	0
24/03/2006	R207	2006/08/03			Bond Future	7.3600	7.3850	0.340	0.0000	0.0000	0
24/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,972.0000	4,241.0000	6.772	0	0	0
24/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	55,761.0000	53,936.0000	(3.273)	0	0	0
24/03/2006	R207	2006/11/02			Bond Future	7.3620	7.3880	0.353	0.0000	0.0000	0
24/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	11,663.0000	10,758.0000	(7.760)	0	0	0
24/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	35,840.0000	37,492.0000	4.609	0	0	0
24/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	21,015.0000	22,265.0000	5.948	0	0	0
24/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	22,071.0000	20,722.0000	(6.112)	0	0	0
24/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	10,709.0000	11,514.0000	7.517	0	0	0
24/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,183.0000	4,681.0000	(9.686)	0	0	0
24/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	70,647.0000	68,559.0000	(2.956)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	124,234.0000	122,081.0000	(1.733)	0	0	0
24/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	52,775.0000	50,809.0000	(3.725)	0	0	0
24/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,683.0000	1,871.0000	11.171	0	0	0
24/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	54,459.0000	56,389.0000	3.544	0	0	0
24/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,886.0000	1,663.0000	(11.824)	0	0	0
24/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
24/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	36,146.0000	34,423.0000	(4.767)	0	0	0
24/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	504.0000	571.0000	13.294	0	0	0
24/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	25.0000	29.0000	16.000	0	0	0
24/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,642.0000	5,073.0000	9.285	0	0	0
24/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	106,720.0000	104,571.0000	(2.014)	0	0	0
24/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	88,795.0000	86,660.0000	(2.404)	0	0	0
24/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	124.0000	143.0000	15.323	0	0	0
24/03/2006	R207	2007/02/01			Bond Future	7.3690	7.3960	0.366	0.0000	0.0000	0
24/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	48,685.0000	47,175.0000	(3.102)	0	0	0
24/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	76,434.0000	74,582.0000	(2.423)	0	0	0
24/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	61,945.0000	60,248.0000	(2.740)	0	0	0
24/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,983.0000	12,495.0000	4.273	0	0	0
24/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,103.0000	18,803.0000	3.867	0	0	0
24/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	49,777.0000	51,145.0000	2.748	0	0	0
24/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,641.0000	4,879.0000	5.128	0	0	0
24/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,301.0000	27,215.0000	3.475	0	0	0
24/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	91,808.0000	89,836.0000	(2.148)	0	0	0
24/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	36,962.0000	35,666.0000	(3.506)	0	0	0
24/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,515.0000	1,605.0000	5.941	0	0	0
24/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	65,158.0000	66,737.0000	2.423	0	0	0
24/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	123,913.0000	121,794.0000	(1.710)	0	0	0
24/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,710.0000	2,860.0000	5.535	0	0	0
24/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	18,904.0000	18,063.0000	(4.449)	0	0	0
24/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	107,731.0000	105,672.0000	(1.911)	0	0	0
24/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	27,001.0000	25,932.0000	(3.959)	0	0	0
24/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,616.0000	7,973.0000	4.688	0	0	0
24/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	12,638.0000	12,007.0000	(4.993)	0	0	0
24/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	36,819.0000	37,961.0000	3.102	0	0	0
24/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8,037.0000	7,589.0000	(5.574)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	82,816.0000	84,578.0000	2.128	0	0	0
Grand Total:										2,118