



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 31/03/2006

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
31/03/2006	GOVI 2006/05/04			jGovi	241.4250	240.6830	(0.307)	0.0000	0.0000	699
31/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	2.0000	3.0000	50.000	0	0	0
31/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	114,252.0000	106,833.0000	(6.494)	0	0	0
31/03/2006	GOVI 2006/08/03			jGovi	245.7590	245.0050	(0.307)	0.0000	0.0000	0
31/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	84.0000	118.0000	40.476	0	0	0
31/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	157,674.0000	150,168.0000	(4.760)	0	0	0
31/03/2006	GOVI 2006/11/02			jGovi	250.1710	249.4200	(0.300)	0.0000	0.0000	0
31/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	93.0000	123.0000	32.258	0	0	0
31/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	201,803.0000	194,323.0000	(3.707)	0	0	0
31/03/2006	GOVI 2007/02/01			jGovi	254.5940	253.8630	(0.287)	0.0000	0.0000	0
31/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	57.0000	73.0000	28.070	0	0	0
31/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	245,997.0000	238,703.0000	(2.965)	0	0	0
31/03/2006	J153 2010/08/31			jSwap	7.2520	7.2990	0.648	0.0000	0.0000	0
31/03/2006	J157 2015/09/15			jSwap	7.4570	7.5220	0.872	0.0000	0.0000	0
31/03/2006	J186 2026/12/21			jSwap	7.1470	7.2100	0.881	0.0000	0.0000	0
31/03/2006	J194 2008/02/28			jSwap	7.1290	7.1830	0.757	0.0000	0.0000	0
31/03/2006	J201 2014/12/22			jSwap	7.4180	7.4790	0.822	0.0000	0.0000	0

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31/03/2006	J203	2017/09/15			jSwap	7.4420	7.5050	0.847	0.0000	0.0000	0
31/03/2006	J204	2018/12/21			jSwap	7.4110	7.4770	0.891	0.0000	0.0000	0
31/03/2006	J207	2020/01/15			jSwap	7.3850	7.4530	0.921	0.0000	0.0000	0
31/03/2006	JBAR	2005/03/16			jBar	7.0920	7.0920	-	0.0000	0.0000	0
31/03/2006	JFRA	2006/05/04			jFra	7.1170	7.1200	0.042	0.0000	0.0000	0
31/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	260.0000	252.0000	(3.077)	0	0	0
31/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	547.0000	546.0000	(0.183)	0	0	0
31/03/2006	JFRA	2006/08/03			jFra	7.1190	7.1380	0.267	0.0000	0.0000	0
31/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	963.0000	986.0000	2.388	0	0	0
31/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	671.0000	648.0000	(3.428)	0	0	0
31/03/2006	JFRA	2006/11/02			jFra	7.1410	7.1760	0.490	0.0000	0.0000	0
31/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	952.0000	911.0000	(4.307)	0	0	0
31/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,298.0000	1,343.0000	3.467	0	0	0
31/03/2006	JFRA	2007/02/01			jFra	7.2320	7.2930	0.843	0.0000	0.0000	500
31/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,688.0000	1,601.0000	(5.154)	0	0	0
31/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,032.0000	1,094.0000	6.008	0	0	0
31/03/2006	JFRA	2007/05/03			jFra	7.3070	7.3530	0.630	0.0000	0.0000	0
31/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,791.0000	1,728.0000	(3.518)	0	0	0
31/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,319.0000	1,368.0000	3.715	0	0	0
31/03/2006	JFRA	2007/08/02			jFra	7.3950	7.4380	0.581	0.0000	0.0000	0
31/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,842.0000	1,786.0000	(3.040)	0	0	0
31/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,585.0000	1,634.0000	3.091	0	0	0
31/03/2006	JFRA	2007/11/01			jFra	7.5090	7.5480	0.519	0.0000	0.0000	0
31/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,941.0000	1,889.0000	(2.679)	0	0	0

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31/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,965.0000	2,015.0000	2.545	0	0	0
31/03/2006	JFRA	2008/02/07			jFra	7.5520	7.5950	0.569	0.0000	0.0000	0
31/03/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,271.0000	27,302.0000	0.114	0	0	0
31/03/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,128.0000	27,053.0000	(0.276)	0	0	0
31/03/2006	JN02	2006/05/04			jNote	7.2900	7.3250	0.480	0.0000	0.0000	0
31/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	5,787.0000	5,384.0000	(6.964)	0	0	0
31/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	6,578.0000	6,838.0000	3.953	0	0	0
31/03/2006	JN02	2006/08/03			jNote	7.3500	7.3920	0.571	0.0000	0.0000	0
31/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	10,804.0000	10,387.0000	(3.860)	0	0	0
31/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,660.0000	13,022.0000	2.859	0	0	0
31/03/2006	JN02	2006/11/02			jNote	7.4120	7.4590	0.634	0.0000	0.0000	0
31/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,906.0000	17,330.0000	2.508	0	0	0
31/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,900.0000	13,454.0000	(3.209)	0	0	0
31/03/2006	JN05	2006/05/04			jNote	7.5150	7.5670	0.692	0.0000	0.0000	0
31/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	13,144.0000	14,758.0000	12.279	0	0	0
31/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	2,148.0000	1,617.0000	(24.721)	0	0	0
31/03/2006	JN05	2006/08/03			jNote	7.5500	7.6060	0.742	0.0000	0.0000	0
31/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,469.0000	5,677.0000	(12.243)	0	0	0
31/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,905.0000	20,418.0000	8.003	0	0	0
31/03/2006	JN05	2006/11/02			jNote	7.5860	7.6460	0.791	0.0000	0.0000	0
31/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,313.0000	8,411.0000	(9.685)	0	0	0
31/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,226.0000	24,787.0000	6.721	0	0	0
31/03/2006	JN10	2006/05/04			jNote	7.6290	7.6790	0.655	0.0000	0.0000	0
31/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	26,704.0000	29,999.0000	12.339	0	0	0
31/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	259.0000	132.0000	(49.035)	0	0	0
31/03/2006	JN10	2006/08/03			jNote	7.6460	7.6980	0.680	0.0000	0.0000	0
31/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,639.0000	2,050.0000	(22.319)	0	0	0

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31/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	30,235.0000	33,196.0000	9.793	0	0	0
31/03/2006	JN10	2006/11/02			jNote	7.6640	7.7170	0.692	0.0000	0.0000	0
31/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	33,723.0000	36,530.0000	8.324	0	0	0
31/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,912.0000	4,109.0000	(16.348)	0	0	0
31/03/2006	JROD	2006/03/31			jRod	6.7020	6.7500	0.716	0.0000	0.0000	0
31/03/2006	JROD	2006/04/28			jRod	6.7470	6.5870	(2.371)	0.0000	0.0000	0
31/03/2006	JROD	2006/05/31			jRod	6.8740	6.7220	(2.211)	0.0000	0.0000	0
31/03/2006	JROD	2006/06/30			jRod	6.8970	6.8660	(0.449)	0.0000	0.0000	0
31/03/2006	JROD	2006/07/31			jRod	6.9740	6.8970	(1.104)	0.0000	0.0000	0
31/03/2006	JROD	2006/08/31			jRod	7.0340	6.9600	(1.052)	0.0000	0.0000	0
31/03/2006	R153	2006/05/04			Bond Future	7.2540	7.3050	0.703	7.2500	7.2500	228
31/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,290.0000	5,371.0000	25.198	0	0	10
31/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	4,126.0000	3,111.0000	(24.600)	0	0	0
31/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	682.0000	413.0000	(39.443)	0	0	0
31/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	59,596.0000	57,501.0000	(3.515)	0	0	0
31/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	69,189.0000	67,094.0000	(3.028)	0	0	0
31/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
31/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	29.0000	12.0000	(58.621)	0	0	0
31/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	4.0000	6.0000	50.000	0	0	20
31/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	20,985.0000	23,064.0000	9.907	0	0	0
31/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	78,680.0000	76,585.0000	(2.663)	0	0	0
31/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	40,105.0000	38,012.0000	(5.219)	0	0	0
31/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	32.0000	47.0000	46.875	0	0	0
31/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	49,901.0000	47,806.0000	(4.198)	0	0	0
31/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	30,228.0000	28,147.0000	(6.884)	0	0	0

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31/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	11,186.0000	13,012.0000	16.324	0	0	0
31/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	11,179.0000	9,471.0000	(15.279)	0	0	0
31/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	20,390.0000	18,382.0000	(9.848)	0	0	0
31/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	206.0000	293.0000	42.233	0	0	0
31/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,114.0000	1,501.0000	34.740	0	0	0
31/03/2006	R153	2006/08/03			Bond Future	7.2470	7.3020	0.759	0.0000	0.0000	24
31/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	14,742.0000	13,313.0000	(9.693)	0	0	0
31/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,421.0000	9,486.0000	12.647	0	0	0
31/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,538.0000	7,467.0000	(12.544)	0	0	0
31/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	13,638.0000	15,114.0000	10.823	0	0	0
31/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,987.0000	3,327.0000	(16.554)	0	0	0
31/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,931.0000	63,825.0000	(3.194)	0	0	0
31/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	169.0000	198.0000	17.160	0	0	0
31/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	286.0000	337.0000	17.832	0	0	0
31/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,955.0000	54,870.0000	(3.661)	0	0	0
31/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	516.0000	605.0000	17.248	0	0	0
31/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	47,998.0000	45,952.0000	(4.263)	0	0	0
31/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	39,133.0000	37,154.0000	(5.057)	0	0	0
31/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	931.0000	1,088.0000	16.864	0	0	0
31/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,623.0000	1,888.0000	16.328	0	0	0
31/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	30,449.0000	28,578.0000	(6.145)	0	0	0
31/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	4,958.0000	5,664.0000	14.240	0	0	100
31/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	22,191.0000	20,495.0000	(7.643)	0	0	0
31/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,837.0000	3,277.0000	15.509	0	0	0
31/03/2006	R153	2006/11/02			Bond Future	7.2490	7.3060	0.786	0.0000	0.0000	0
31/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,483.0000	16,816.0000	8.609	0	0	0
31/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	38,749.0000	36,972.0000	(4.586)	0	0	0
31/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	46,733.0000	44,873.0000	(3.980)	0	0	0
31/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,815.0000	3,122.0000	10.906	0	0	100
31/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,135.0000	10,088.0000	(9.403)	0	0	0
31/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,325.0000	5,574.0000	(11.874)	0	0	0
31/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,098.0000	12,135.0000	9.344	0	0	0
31/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,039.0000	2,263.0000	10.986	0	0	0
31/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	71,299.0000	69,305.0000	(2.797)	0	0	0

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31/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,056.0000	2,600.0000	(14.921)	0	0	0
31/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	16,983.0000	15,681.0000	(7.666)	0	0	0
31/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,496.0000	1,660.0000	10.963	0	0	0
31/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	54,865.0000	52,945.0000	(3.499)	0	0	0
31/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	63,067.0000	61,104.0000	(3.113)	0	0	0
31/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	831.0000	920.0000	10.710	0	0	0
31/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,107.0000	1,228.0000	10.930	0	0	0
31/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	21,499.0000	23,127.0000	7.572	0	0	0
31/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	28,974.0000	30,840.0000	6.440	0	0	0
31/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,931.0000	4,352.0000	10.710	0	0	0
31/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,841.0000	8,622.0000	9.960	0	0	0
31/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,155.0000	937.0000	(18.874)	0	0	0
31/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	23,697.0000	22,190.0000	(6.359)	0	0	0
31/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	31,021.0000	29,358.0000	(5.361)	0	0	0
31/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,537.0000	6,114.0000	10.421	0	0	0
31/03/2006	R153	2007/02/01			Bond Future	7.2630	7.3200	0.785	0.0000	0.0000	0
31/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,802.0000	12,824.0000	(7.086)	0	0	0
31/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,247.0000	15,220.0000	6.830	0	0	0
31/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,174.0000	8,401.0000	(8.426)	0	0	0
31/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,226.0000	19,403.0000	6.458	0	0	0
31/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	53,342.0000	51,668.0000	(3.138)	0	0	0
31/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,624.0000	4,964.0000	7.353	0	0	0
31/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,779.0000	4,056.0000	7.330	0	0	0
31/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,141.0000	3,368.0000	7.227	0	0	0
31/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	60,774.0000	59,051.0000	(2.835)	0	0	0
31/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	68,268.0000	66,505.0000	(2.582)	0	0	0
31/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	46,042.0000	44,431.0000	(3.499)	0	0	0
31/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	38,910.0000	37,379.0000	(3.935)	0	0	0
31/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,434.0000	24,126.0000	(5.143)	0	0	0
31/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,712.0000	6,131.0000	7.335	0	0	0
31/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,903.0000	9,545.0000	7.211	0	0	0
31/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,100.0000	7,618.0000	7.296	0	0	0
31/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	32,002.0000	30,571.0000	(4.472)	0	0	0
31/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,227.0000	12,020.0000	7.063	0	0	0
31/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,309.0000	18,151.0000	(5.997)	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
31/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,637.0000	2,825.0000	7.129	0	0	0
31/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,528.0000	4,968.0000	(10.130)	0	0	0
31/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,896.0000	2,541.0000	(12.258)	0	0	0
31/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	23,265.0000	24,656.0000	5.979	0	0	0
31/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	29,401.0000	30,995.0000	5.422	0	0	0
31/03/2006	R157	2006/05/04			Bond Future	7.4450	7.5110	0.887	0.0000	0.0000	109
31/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	26,742.0000	22,033.0000	(17.609)	0	0	0
31/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	45,653.0000	40,316.0000	(11.690)	0	0	0
31/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	103,627.0000	98,123.0000	(5.311)	0	0	0
31/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	261.0000	428.0000	63.985	0	0	0
31/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	115
31/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	2,525.0000	1,469.0000	(41.822)	0	0	0
31/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	201.0000	83.0000	(58.706)	0	0	0
31/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	18,960.0000	23,407.0000	23.455	0	0	0
31/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	84,603.0000	79,101.0000	(6.503)	0	0	0
31/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	65,224.0000	59,744.0000	(8.402)	0	0	0
31/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	34.0000	58.0000	70.588	0	0	0
31/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	38,086.0000	43,471.0000	14.139	0	0	0
31/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,547.0000	2,343.0000	51.454	0	0	0
31/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	140,571.0000	135,067.0000	(3.915)	0	0	0
31/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
31/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	122,281.0000	116,777.0000	(4.501)	0	0	0
31/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	11,155.0000	8,077.0000	(27.593)	0	0	50
31/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	6,566.0000	8,992.0000	36.948	0	0	0
31/03/2006	R157	2006/08/03			Bond Future	7.4500	7.5180	0.913	0.0000	0.0000	4
31/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	119,512.0000	114,057.0000	(4.564)	0	0	0
31/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	9,737.0000	7,863.0000	(19.246)	0	0	0
31/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	611.0000	769.0000	25.859	0	0	0
31/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	48,576.0000	44,034.0000	(9.350)	0	0	0
31/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	309.0000	391.0000	26.537	0	0	0
31/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	137,280.0000	131,785.0000	(4.003)	0	0	0
31/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	83,521.0000	78,284.0000	(6.270)	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
31/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	158.0000	201.0000	27.215	0	0	0
31/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	101,547.0000	96,168.0000	(5.297)	0	0	0
31/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	26,198.0000	29,862.0000	13.986	0	0	0
31/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,209.0000	1,510.0000	24.897	0	0	0
31/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,619.0000	5,615.0000	21.563	0	0	0
31/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	3,717.0000	2,798.0000	(24.724)	0	0	0
31/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,709.0000	10,385.0000	19.244	0	0	100
31/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	32,921.0000	29,058.0000	(11.734)	0	0	0
31/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	41,122.0000	45,741.0000	11.232	0	0	0
31/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,386.0000	2,945.0000	23.428	0	0	0
31/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	65,707.0000	60,728.0000	(7.578)	0	0	0
31/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	19,704.0000	16,766.0000	(14.911)	0	0	0
31/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	15,629.0000	18,229.0000	16.636	0	0	0
31/03/2006	R157	2006/11/02			Bond Future	7.4580	7.5290	0.952	0.0000	0.0000	0
31/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	117,693.0000	112,364.0000	(4.528)	0	0	0
31/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,744.0000	3,202.0000	16.691	0	0	0
31/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,821.0000	2,132.0000	17.079	0	0	0
31/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,185.0000	1,392.0000	17.468	0	0	0
31/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	14,787.0000	12,654.0000	(14.425)	0	0	0
31/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	134,597.0000	129,163.0000	(4.037)	0	0	0
31/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	7,544.0000	6,208.0000	(17.709)	0	0	0
31/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	100,741.0000	95,559.0000	(5.144)	0	0	0
31/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	31,489.0000	34,997.0000	11.140	0	0	0
31/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	67,556.0000	62,900.0000	(6.892)	0	0	0
31/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	44,680.0000	48,984.0000	9.633	0	0	0
31/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	51,939.0000	47,715.0000	(8.133)	0	0	0
31/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,648.0000	11,065.0000	14.687	0	0	0
31/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	151,399.0000	145,896.0000	(3.635)	0	0	0
31/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,342.0000	7,327.0000	15.531	0	0	0
31/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	167,925.0000	162,362.0000	(3.313)	0	0	0
31/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	83,941.0000	78,974.0000	(5.917)	0	0	0
31/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	410.0000	487.0000	18.780	0	0	0
31/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,160.0000	4,834.0000	16.202	0	0	117
31/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	775.0000	913.0000	17.806	0	0	0
31/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,549.0000	16,538.0000	13.671	0	0	150

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
31/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	21,650.0000	24,350.0000	12.471	0	0	0
31/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	37,551.0000	33,899.0000	(9.725)	0	0	0
31/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	24,990.0000	22,050.0000	(11.765)	0	0	0
31/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	61,151.0000	66,102.0000	8.096	0	0	0
31/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,184.0000	2,495.0000	(21.639)	0	0	0
31/03/2006	R157	2007/02/01			Bond Future	7.4750	7.5460	0.950	0.0000	0.0000	0
31/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	20,392.0000	18,170.0000	(10.896)	0	0	0
31/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	37,994.0000	41,265.0000	8.609	0	0	0
31/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	85,555.0000	81,060.0000	(5.254)	0	0	0
31/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	12,012.0000	13,306.0000	10.773	0	0	0
31/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,018.0000	10,016.0000	11.067	0	0	0
31/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,806.0000	7,575.0000	11.299	0	0	0
31/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	101,140.0000	96,415.0000	(4.672)	0	0	0
31/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	30,686.0000	27,858.0000	(9.216)	0	0	0
31/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	28,748.0000	31,413.0000	9.270	0	0	0
31/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	70,418.0000	66,218.0000	(5.964)	0	0	0
31/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	55,987.0000	52,161.0000	(6.834)	0	0	0
31/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	12,364.0000	10,766.0000	(12.925)	0	0	0
31/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,054.0000	17,720.0000	10.377	0	0	0
31/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	49,876.0000	53,771.0000	7.809	0	0	0
31/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,521.0000	23,645.0000	9.869	0	0	0
31/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	42,634.0000	39,266.0000	(7.900)	0	0	0
31/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,172.0000	5,764.0000	11.446	0	0	0
31/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	132,915.0000	127,879.0000	(3.789)	0	0	0
31/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	116,976.0000	112,074.0000	(4.191)	0	0	0
31/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,010.0000	2,257.0000	12.289	0	0	0
31/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	164,330.0000	159,084.0000	(3.192)	0	0	0
31/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	148,850.0000	143,712.0000	(3.452)	0	0	0
31/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,961.0000	4,418.0000	11.537	0	0	0
31/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,060.0000	3,415.0000	11.601	0	0	0
31/03/2006	R186	2006/05/04			Bond Future	7.1810	7.2470	0.919	0.0000	0.0000	35
31/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	18,614.0000	13,457.0000	(27.705)	0	0	0
31/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	9,373.0000	13,057.0000	39.304	0	0	0
31/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	96,549.0000	105,388.0000	9.155	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
31/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
31/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	73,793.0000	65,186.0000	(11.664)	0	0	0
31/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	133,078.0000	124,240.0000	(6.641)	0	0	0
31/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	214,788.0000	205,947.0000	(4.116)	0	0	0
31/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	188,524.0000	179,683.0000	(4.690)	0	0	0
31/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	44,032.0000	36,328.0000	(17.496)	0	0	0
31/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	2,095.0000	3,233.0000	54.320	0	0	0
31/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	282.0000	110.0000	(60.993)	0	0	0
31/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	352.0000	586.0000	66.477	0	0	0
31/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	161,301.0000	152,460.0000	(5.481)	0	0	0
31/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	60,225.0000	68,895.0000	14.396	0	0	0
31/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	3.0000	6.0000	100.000	0	0	0
31/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	4,070.0000	2,325.0000	(42.875)	0	0	0
31/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	28,770.0000	35,866.0000	24.665	0	0	0
31/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	49.0000	85.0000	73.469	0	0	0
31/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	103,853.0000	95,048.0000	(8.478)	0	0	0
31/03/2006	R186	2006/08/03			Bond Future	7.1790	7.2460	0.933	0.0000	0.0000	0
31/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	31,632.0000	26,717.0000	(15.538)	0	0	0
31/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	22,189.0000	26,188.0000	18.022	0	0	0
31/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	213,787.0000	204,890.0000	(4.162)	0	0	0
31/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	187,764.0000	178,902.0000	(4.720)	0	0	0
31/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,297.0000	1,659.0000	27.911	0	0	0
31/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	133,775.0000	125,223.0000	(6.393)	0	0	0
31/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	64,399.0000	71,928.0000	11.691	0	0	0
31/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	461.0000	607.0000	31.670	0	0	0
31/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	161,003.0000	152,235.0000	(5.446)	0	0	0
31/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	238,977.0000	230,068.0000	(3.728)	0	0	0
31/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	53,882.0000	47,438.0000	(11.959)	0	0	0
31/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,280.0000	7,706.0000	22.707	0	0	0
31/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	11,968.0000	14,437.0000	20.630	0	0	0
31/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	79,490.0000	72,003.0000	(9.419)	0	0	0
31/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	5,167.0000	3,782.0000	(26.805)	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
31/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	39,100.0000	44,964.0000	14.997	0	0	0
31/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	14,846.0000	11,796.0000	(20.544)	0	0	0
31/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	11.0000	15.0000	36.364	0	0	0
31/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,267.0000	4,059.0000	24.242	0	0	0
31/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	106,650.0000	98,528.0000	(7.616)	0	0	0
31/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	42.0000	58.0000	38.095	0	0	0
31/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	147.0000	199.0000	35.374	0	0	0
31/03/2006	R186	2006/11/02			Bond Future	7.1770	7.2450	0.947	0.0000	0.0000	0
31/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,734.0000	10,118.0000	15.846	0	0	0
31/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	31,061.0000	35,149.0000	13.161	0	0	0
31/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	136,656.0000	128,523.0000	(5.951)	0	0	0
31/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	13,260.0000	15,278.0000	15.219	0	0	0
31/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	40,701.0000	35,806.0000	(12.027)	0	0	0
31/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	86,228.0000	79,264.0000	(8.076)	0	0	0
31/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	62,207.0000	56,135.0000	(9.761)	0	0	0
31/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	111,681.0000	104,082.0000	(6.804)	0	0	0
31/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	20,324.0000	23,235.0000	14.323	0	0	0
31/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,792.0000	5,642.0000	17.738	0	0	0
31/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,487.0000	2,976.0000	19.662	0	0	0
31/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	98,424.0000	106,478.0000	8.183	0	0	0
31/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3,876.0000	2,947.0000	(23.968)	0	0	0
31/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	187,908.0000	179,189.0000	(4.640)	0	0	0
31/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	162,250.0000	153,756.0000	(5.235)	0	0	0
31/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,220.0000	1,485.0000	21.721	0	0	0
31/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	567.0000	701.0000	23.633	0	0	0
31/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	213,244.0000	204,395.0000	(4.150)	0	0	0
31/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	11,003.0000	8,928.0000	(18.858)	0	0	0
31/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	69,524.0000	76,431.0000	9.935	0	0	0
31/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	46,966.0000	52,462.0000	11.702	0	0	0
31/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	23,156.0000	19,669.0000	(15.059)	0	0	0
31/03/2006	R186	2007/02/01			Bond Future	7.1770	7.2460	0.961	0.0000	0.0000	0
31/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	49,066.0000	44,160.0000	(9.999)	0	0	0
31/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	39,497.0000	43,638.0000	10.484	0	0	0
31/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	70,394.0000	64,523.0000	(8.340)	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
31/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	28,813.0000	31,991.0000	11.030	0	0	0
31/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	93,640.0000	87,009.0000	(7.081)	0	0	0
31/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	101,966.0000	109,543.0000	7.431	0	0	0
31/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	8,162.0000	6,692.0000	(18.010)	0	0	0
31/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	21,187.0000	23,604.0000	11.408	0	0	0
31/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	17,245.0000	14,694.0000	(14.793)	0	0	0
31/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,714.0000	17,547.0000	11.665	0	0	0
31/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	75,315.0000	81,811.0000	8.625	0	0	0
31/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	117,948.0000	110,733.0000	(6.117)	0	0	0
31/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	54,366.0000	59,660.0000	9.738	0	0	0
31/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	30,736.0000	26,983.0000	(12.210)	0	0	0
31/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	141,064.0000	133,310.0000	(5.497)	0	0	0
31/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	213,510.0000	204,823.0000	(4.069)	0	0	0
31/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,768.0000	4,342.0000	15.234	0	0	0
31/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	189,240.0000	180,766.0000	(4.478)	0	0	0
31/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,190.0000	2,550.0000	16.438	0	0	0
31/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	164,973.0000	156,804.0000	(4.952)	0	0	0
31/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,272.0000	7,150.0000	13.999	0	0	0
31/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,095.0000	11,389.0000	12.818	0	0	0
31/03/2006	R194	2006/05/04			Bond Future	7.1100	7.1730	0.886	0.0000	0.0000	101
31/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,602.0000	11,688.0000	10.243	0	0	0
31/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	51.0000	20.0000	(60.784)	0	0	0
31/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,290.0000	7,346.0000	16.789	0	0	0
31/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,439.0000	18,352.0000	(5.592)	0	0	0
31/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,987.0000	16,074.0000	7.253	0	0	0
31/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,637.0000	22,551.0000	(4.594)	0	0	0
31/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	3,205.0000	2,457.0000	(23.339)	0	0	0
31/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,814.0000	26,727.0000	(3.908)	0	0	0
31/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	792.0000	1,130.0000	42.677	0	0	0
31/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	169.0000	261.0000	54.438	0	0	0
31/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,873.0000	5,878.0000	(14.477)	0	0	0
31/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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31/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,967.0000	30,880.0000	(3.400)	0	0	0
31/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,701.0000	3,479.0000	28.804	0	0	0
31/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	799.0000	491.0000	(38.548)	0	0	0
31/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	30.0000	48.0000	60.000	0	0	0
31/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,002.0000	9,933.0000	(9.716)	0	0	0
31/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,222.0000	14,138.0000	(7.121)	0	0	0
31/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
31/03/2006	R194	2006/08/03			Bond Future	7.0710	7.1440	1.032	0.0000	0.0000	0
31/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,780.0000	23,697.0000	(4.370)	0	0	0
31/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,376.0000	27,287.0000	(3.838)	0	0	0
31/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,162.0000	2,584.0000	19.519	0	0	0
31/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,840.0000	4,169.0000	(13.864)	0	0	0
31/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,755.0000	6,608.0000	14.822	0	0	0
31/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	930.0000	690.0000	(25.806)	0	0	0
31/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	10.0000	13.0000	30.000	0	0	0
31/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	30.0000	40.0000	33.333	0	0	0
31/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	83.0000	106.0000	27.711	0	0	0
31/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,198.0000	20,129.0000	(5.043)	0	0	0
31/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	205.0000	257.0000	25.366	0	0	0
31/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,668.0000	16,627.0000	(5.892)	0	0	0
31/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,674.0000	6,850.0000	(10.738)	0	0	0
31/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	458.0000	562.0000	22.707	0	0	0
31/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,504.0000	2,037.0000	(18.650)	0	0	0
31/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,273.0000	1,542.0000	21.131	0	0	0
31/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,568.0000	4,194.0000	17.545	0	0	0
31/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	750.0000	917.0000	22.267	0	0	0
31/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,857.0000	9,930.0000	(8.538)	0	0	0
31/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,252.0000	13,263.0000	(6.939)	0	0	0
31/03/2006	R194	2006/11/02			Bond Future	7.0380	7.1210	1.179	0.0000	0.0000	0
31/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,726.0000	3,150.0000	15.554	0	0	0
31/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,408.0000	4,780.0000	(11.612)	0	0	0
31/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,432.0000	6,154.0000	13.292	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
31/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,773.0000	1,444.0000	(18.556)	0	0	0
31/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	376.0000	450.0000	19.681	0	0	0
31/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,503.0000	8,389.0000	11.809	0	0	0
31/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	653.0000	488.0000	(25.268)	0	0	0
31/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,806.0000	7,070.0000	(9.429)	0	0	0
31/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,176.0000	11,183.0000	9.896	0	0	0
31/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	0
31/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	121.0000	78.0000	(35.537)	0	0	0
31/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,975.0000	2,290.0000	15.949	0	0	0
31/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,284.0000	14,330.0000	7.874	0	0	0
31/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,335.0000	2,847.0000	(14.633)	0	0	0
31/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,817.0000	4,380.0000	14.750	0	0	0
31/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,457.0000	1,692.0000	16.129	0	0	0
31/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,425.0000	9,609.0000	(7.827)	0	0	0
31/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	652.0000	768.0000	17.791	0	0	0
31/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,673.0000	17,695.0000	(5.238)	0	0	0
31/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,852.0000	14,917.0000	(5.898)	0	0	0
31/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,168.0000	12,291.0000	(6.660)	0	0	0
31/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,077.0000	1,252.0000	16.249	0	0	0
31/03/2006	R194	2007/02/01			Bond Future	7.0250	7.1140	1.267	0.0000	0.0000	0
31/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,743.0000	3,060.0000	11.557	0	0	0
31/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,343.0000	3,730.0000	11.576	0	0	0
31/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,710.0000	9,056.0000	(6.735)	0	0	0
31/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,740.0000	7,428.0000	10.208	0	0	0
31/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,255.0000	5,834.0000	11.018	0	0	0
31/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,596.0000	9,386.0000	9.190	0	0	0
31/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,290.0000	2,552.0000	11.441	0	0	0
31/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,420.0000	2,083.0000	(13.926)	0	0	0
31/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,614.0000	7,016.0000	(7.854)	0	0	0
31/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,654.0000	5,127.0000	(9.321)	0	0	0
31/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,904.0000	11,206.0000	(5.864)	0	0	0
31/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,006.0000	15,219.0000	(4.917)	0	0	0
31/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,897.0000	13,151.0000	(5.368)	0	0	0
31/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	686.0000	781.0000	13.848	0	0	0
31/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,210.0000	17,390.0000	(4.503)	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
31/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	994.0000	1,122.0000	12.877	0	0	0
31/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	574.0000	449.0000	(21.777)	0	0	0
31/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,406.0000	1,575.0000	12.020	0	0	0
31/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,944.0000	2,161.0000	11.163	0	0	0
31/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,794.0000	11,662.0000	8.042	0	0	0
31/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,316.0000	1,089.0000	(17.249)	0	0	0
31/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,183.0000	4,658.0000	11.355	0	0	0
31/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	165.0000	118.0000	(28.485)	0	0	0
31/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,926.0000	3,486.0000	(11.207)	0	0	0
31/03/2006	R201	2006/05/04			Bond Future	7.4310	7.4970	0.888	0.0000	0.0000	66
31/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	157.0000	265.0000	68.790	0	0	0
31/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	36,955.0000	32,710.0000	(11.487)	0	0	0
31/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	8,995.0000	6,461.0000	(28.171)	0	0	0
31/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
31/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,445.0000	6,264.0000	40.922	0	0	0
31/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	52,477.0000	48,141.0000	(8.263)	0	0	0
31/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	21.0000	38.0000	80.952	0	0	0
31/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	67,816.0000	63,466.0000	(6.414)	0	0	0
31/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	967.0000	1,512.0000	56.360	0	0	0
31/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	97,651.0000	93,299.0000	(4.457)	0	0	0
31/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	112,144.0000	107,792.0000	(3.881)	0	0	0
31/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	21,798.0000	17,990.0000	(17.469)	0	0	0
31/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	82,877.0000	78,524.0000	(5.252)	0	0	0
31/03/2006	R201	2006/08/03			Bond Future	7.4380	7.5060	0.914	0.0000	0.0000	0
31/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,941.0000	3,645.0000	23.937	0	0	0
31/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	38,491.0000	34,812.0000	(9.558)	0	0	0
31/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,525.0000	1,912.0000	25.377	0	0	0
31/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	10,697.0000	12,714.0000	18.856	0	0	0
31/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	14,694.0000	12,328.0000	(16.102)	0	0	0
31/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	52,407.0000	48,411.0000	(7.625)	0	0	0
31/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,657.0000	6,890.0000	21.796	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
31/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	294.0000	381.0000	29.592	0	0	0
31/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	95,271.0000	90,921.0000	(4.566)	0	0	0
31/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	96.0000	128.0000	33.333	0	0	0
31/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	80,982.0000	76,687.0000	(5.304)	0	0	0
31/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	797.0000	1,006.0000	26.223	0	0	0
31/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	66,723.0000	62,550.0000	(6.254)	0	0	0
31/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	109,419.0000	105,047.0000	(3.996)	0	0	0
31/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	25,580.0000	22,431.0000	(12.310)	0	0	0
31/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	28.0000	38.0000	35.714	0	0	0
31/03/2006	R201	2006/11/02			Bond Future	7.4440	7.5140	0.940	0.0000	0.0000	0
31/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	18,414.0000	16,084.0000	(12.653)	0	0	0
31/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	14,887.0000	16,963.0000	13.945	0	0	0
31/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	107,023.0000	102,695.0000	(4.044)	0	0	0
31/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	40,764.0000	37,382.0000	(8.297)	0	0	0
31/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	22,414.0000	25,200.0000	12.430	0	0	0
31/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	9,700.0000	11,176.0000	15.216	0	0	0
31/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	28,794.0000	25,864.0000	(10.176)	0	0	0
31/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	46,505.0000	50,513.0000	8.618	0	0	0
31/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	10,081.0000	8,461.0000	(16.070)	0	0	0
31/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	343.0000	421.0000	22.741	0	0	0
31/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	33,069.0000	36,547.0000	10.517	0	0	0
31/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,390.0000	7,414.0000	16.025	0	0	0
31/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,578.0000	3,650.0000	(20.271)	0	0	0
31/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	53,604.0000	49,899.0000	(6.912)	0	0	0
31/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,552.0000	1,153.0000	(25.709)	0	0	0
31/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	66,858.0000	62,924.0000	(5.884)	0	0	0
31/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,230.0000	4,931.0000	16.572	0	0	0
31/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	93,477.0000	89,224.0000	(4.550)	0	0	0
31/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,464.0000	1,742.0000	18.989	0	0	0
31/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	731.0000	883.0000	20.793	0	0	0
31/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	80,018.0000	75,890.0000	(5.159)	0	0	0
31/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,759.0000	3,232.0000	17.144	0	0	0
31/03/2006	R201	2007/02/01			Bond Future	7.4570	7.5280	0.952	0.0000	0.0000	0
31/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	18,640.0000	20,731.0000	11.218	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
31/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	54,868.0000	51,429.0000	(6.268)	0	0	0
31/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	21,282.0000	19,015.0000	(10.652)	0	0	0
31/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	31,432.0000	28,675.0000	(8.771)	0	0	0
31/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,491.0000	11,725.0000	11.762	0	0	0
31/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,436.0000	8,356.0000	12.372	0	0	0
31/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	13,589.0000	15,191.0000	11.789	0	0	0
31/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	67,469.0000	63,811.0000	(5.422)	0	0	0
31/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	92,034.0000	87,996.0000	(4.388)	0	0	0
31/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	79,537.0000	75,662.0000	(4.872)	0	0	0
31/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	47,631.0000	51,396.0000	7.905	0	0	0
31/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,273.0000	1,476.0000	15.947	0	0	0
31/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	104,780.0000	100,625.0000	(3.965)	0	0	0
31/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,171.0000	2,491.0000	14.740	0	0	0
31/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,564.0000	4,048.0000	13.580	0	0	0
31/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,638.0000	6,339.0000	12.433	0	0	0
31/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,979.0000	2,385.0000	(19.940)	0	0	0
31/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	43,262.0000	40,137.0000	(7.223)	0	0	0
31/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	12,952.0000	11,258.0000	(13.079)	0	0	0
31/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	6,904.0000	5,795.0000	(16.063)	0	0	0
31/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	35,503.0000	38,753.0000	9.154	0	0	0
31/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	25,789.0000	28,453.0000	10.330	0	0	0
31/03/2006	R203	2006/05/04			Bond Future	7.4490	7.5150	0.886	0.0000	0.0000	0
31/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,068.0000	2,946.0000	42.456	0	0	0
31/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	36,913.0000	41,758.0000	13.125	0	0	0
31/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	25,424.0000	21,122.0000	(16.921)	0	0	0
31/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	96,201.0000	91,021.0000	(5.385)	0	0	0
31/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	19,592.0000	23,497.0000	19.932	0	0	0
31/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	113,334.0000	108,153.0000	(4.571)	0	0	0
31/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	3,766.0000	2,491.0000	(33.856)	0	0	0
31/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	762.0000	426.0000	(44.094)	0	0	0
31/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
31/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	78,651.0000	73,472.0000	(6.585)	0	0	0
31/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	11,739.0000	8,867.0000	(24.465)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	35.0000	61.0000	74.286	0	0	0
31/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,733.0000	10,042.0000	29.859	0	0	0
31/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	60,701.0000	55,546.0000	(8.492)	0	0	0
31/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	349.0000	547.0000	56.734	0	0	0
31/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	42,588.0000	37,605.0000	(11.700)	0	0	0
31/03/2006	R203	2006/08/03			Bond Future	7.4530	7.5210	0.912	0.0000	0.0000	0
31/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	31,660.0000	28,026.0000	(11.478)	0	0	0
31/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	94,807.0000	89,632.0000	(5.458)	0	0	0
31/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,954.0000	10,577.0000	18.126	0	0	0
31/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	240.0000	321.0000	33.750	0	0	0
31/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	111,557.0000	106,327.0000	(4.688)	0	0	0
31/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	717.0000	927.0000	29.289	0	0	0
31/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	77,957.0000	72,912.0000	(6.472)	0	0	0
31/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	11,541.0000	9,627.0000	(16.584)	0	0	0
31/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	27,440.0000	30,782.0000	12.179	0	0	0
31/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	5,885.0000	4,733.0000	(19.575)	0	0	0
31/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	71.0000	97.0000	36.620	0	0	0
31/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	41,797.0000	45,901.0000	9.819	0	0	0
31/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	20,121.0000	17,331.0000	(13.866)	0	0	0
31/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,485.0000	18,950.0000	14.953	0	0	0
31/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,880.0000	2,357.0000	25.372	0	0	0
31/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	45,676.0000	41,360.0000	(9.449)	0	0	0
31/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	61,376.0000	56,597.0000	(7.786)	0	0	0
31/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,354.0000	5,295.0000	21.612	0	0	0
31/03/2006	R203	2006/11/02			Bond Future	7.4600	7.5290	0.925	0.0000	0.0000	0
31/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	21,972.0000	24,470.0000	11.369	0	0	0
31/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	16,457.0000	14,380.0000	(12.621)	0	0	0
31/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	25,019.0000	22,268.0000	(10.996)	0	0	0
31/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	32,643.0000	35,814.0000	9.714	0	0	0
31/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	45,995.0000	49,789.0000	8.249	0	0	0
31/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	10,113.0000	8,658.0000	(14.387)	0	0	0
31/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	35,783.0000	32,375.0000	(9.524)	0	0	0
31/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	61,821.0000	66,131.0000	6.972	0	0	0
31/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	79,746.0000	84,440.0000	5.886	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
31/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	3,035.0000	2,481.0000	(18.254)	0	0	0
31/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,954.0000	15,794.0000	13.186	0	0	0
31/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	48,497.0000	44,511.0000	(8.219)	0	0	0
31/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5,768.0000	4,830.0000	(16.262)	0	0	0
31/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	62,736.0000	58,291.0000	(7.085)	0	0	0
31/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,324.0000	9,586.0000	15.161	0	0	0
31/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	93,859.0000	88,867.0000	(5.319)	0	0	0
31/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,173.0000	1,430.0000	21.910	0	0	0
31/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,420.0000	2,892.0000	19.504	0	0	0
31/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	78,010.0000	73,234.0000	(6.122)	0	0	0
31/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,646.0000	5,449.0000	17.284	0	0	0
31/03/2006	R203	2007/02/01			Bond Future	7.4730	7.5420	0.923	0.0000	0.0000	0
31/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,816.0000	20,764.0000	10.353	0	0	0
31/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	39,325.0000	36,115.0000	(8.163)	0	0	0
31/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	50,327.0000	53,872.0000	7.044	0	0	0
31/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	51,105.0000	47,405.0000	(7.240)	0	0	0
31/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	14,059.0000	12,446.0000	(11.473)	0	0	0
31/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,532.0000	13,990.0000	11.634	0	0	0
31/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,880.0000	5,584.0000	14.426	0	0	0
31/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,997.0000	9,036.0000	12.992	0	0	0
31/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,582.0000	1,858.0000	17.446	0	0	0
31/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	108,381.0000	103,498.0000	(4.505)	0	0	0
31/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,845.0000	3,297.0000	15.888	0	0	0
31/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	20,710.0000	18,580.0000	(10.285)	0	0	0
31/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	93,170.0000	88,464.0000	(5.051)	0	0	0
31/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	37,609.0000	40,637.0000	8.051	0	0	0
31/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	78,350.0000	73,895.0000	(5.686)	0	0	0
31/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	64,219.0000	60,100.0000	(6.414)	0	0	0
31/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	9,081.0000	7,925.0000	(12.730)	0	0	0
31/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	65,176.0000	69,177.0000	6.139	0	0	0
31/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5,561.0000	4,779.0000	(14.062)	0	0	0
31/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	81,953.0000	86,329.0000	5.340	0	0	0
31/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,118.0000	29,602.0000	9.160	0	0	0
31/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	29,141.0000	26,466.0000	(9.180)	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
31/03/2006	R204	2006/05/04			Bond Future	7.4250	7.4950	0.943	0.0000	0.0000	80
31/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	323.0000	524.0000	62.229	0	0	0
31/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	46,910.0000	41,286.0000	(11.989)	0	0	0
31/03/2006	R204	2006/08/03			Bond Future	7.4290	7.5020	0.983	0.0000	0.0000	0
31/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	50,126.0000	45,165.0000	(9.897)	0	0	0
31/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,434.0000	5,469.0000	23.342	0	0	0
31/03/2006	R204	2006/11/02			Bond Future	7.4340	7.5080	0.995	0.0000	0.0000	0
31/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,899.0000	3,471.0000	19.731	0	0	0
31/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	101,557.0000	95,885.0000	(5.585)	0	0	0
31/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,473.0000	1,797.0000	21.996	0	0	0
31/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	702.0000	873.0000	24.359	0	0	0
31/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	118,317.0000	112,492.0000	(4.923)	0	0	0
31/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	84,998.0000	79,573.0000	(6.383)	0	0	0
31/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,357.0000	6,298.0000	17.566	0	0	0
31/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	83,875.0000	89,133.0000	6.269	0	0	0
31/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,310.0000	10,752.0000	15.489	0	0	0
31/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	4,079.0000	3,341.0000	(18.093)	0	0	0
31/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	7,391.0000	6,195.0000	(16.182)	0	0	0
31/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	65,058.0000	69,859.0000	7.380	0	0	0
31/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	40,536.0000	36,608.0000	(9.690)	0	0	0
31/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	69,004.0000	63,948.0000	(7.327)	0	0	0
31/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	54,024.0000	49,470.0000	(8.430)	0	0	0
31/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,249.0000	17,317.0000	13.562	0	0	0
31/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	28,963.0000	25,746.0000	(11.107)	0	0	0
31/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	23,613.0000	26,392.0000	11.769	0	0	0
31/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	34,690.0000	38,206.0000	10.135	0	0	0
31/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	19,580.0000	17,099.0000	(12.671)	0	0	0
31/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	48,555.0000	52,764.0000	8.669	0	0	0
31/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	12,444.0000	10,657.0000	(14.360)	0	0	0
31/03/2006	R204	2007/02/01			Bond Future	7.4430	7.5180	1.008	0.0000	0.0000	0
31/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	6,501.0000	5,535.0000	(14.859)	0	0	0
31/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	32,621.0000	29,441.0000	(9.748)	0	0	0
31/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	85,888.0000	90,912.0000	5.849	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
31/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	10,484.0000	9,072.0000	(13.468)	0	0	0
31/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	28,064.0000	30,875.0000	10.016	0	0	0
31/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	68,069.0000	72,647.0000	6.726	0	0	0
31/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	39,025.0000	42,465.0000	8.815	0	0	0
31/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	23,397.0000	20,846.0000	(10.903)	0	0	0
31/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	52,384.0000	56,425.0000	7.714	0	0	0
31/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	16,047.0000	14,098.0000	(12.146)	0	0	0
31/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	43,664.0000	39,872.0000	(8.684)	0	0	0
31/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,940.0000	3,450.0000	17.347	0	0	0
31/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	117,109.0000	111,431.0000	(4.848)	0	0	0
31/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,641.0000	1,952.0000	18.952	0	0	0
31/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,034.0000	5,826.0000	15.733	0	0	0
31/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	85,384.0000	80,185.0000	(6.089)	0	0	0
31/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	101,070.0000	95,589.0000	(5.423)	0	0	0
31/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	70,359.0000	65,538.0000	(6.852)	0	0	0
31/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,431.0000	21,630.0000	11.317	0	0	0
31/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,243.0000	9,412.0000	14.182	0	0	0
31/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	56,339.0000	51,991.0000	(7.718)	0	0	0
31/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,924.0000	14,567.0000	12.713	0	0	0
31/03/2006	R207	2006/05/04			Bond Future	7.3960	7.4680	0.973	0.0000	0.0000	0
31/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	271.0000	449.0000	65.683	0	0	0
31/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	49,554.0000	43,675.0000	(11.864)	0	0	0
31/03/2006	R207	2006/08/03			Bond Future	7.4000	7.4750	1.014	0.0000	0.0000	0
31/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,154.0000	5,164.0000	24.314	0	0	0
31/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	52,595.0000	47,368.0000	(9.938)	0	0	0
31/03/2006	R207	2006/11/02			Bond Future	7.4020	7.4790	1.040	0.0000	0.0000	0
31/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	38,258.0000	43,436.0000	13.534	0	0	0
31/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	10,106.0000	7,856.0000	(22.264)	0	0	0
31/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	19,826.0000	16,259.0000	(17.992)	0	0	0
31/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,775.0000	14,541.0000	23.490	0	0	0
31/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	22,769.0000	26,853.0000	17.937	0	0	0
31/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	4,289.0000	3,134.0000	(26.929)	0	0	0
31/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	85,500.0000	79,246.0000	(7.315)	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
31/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	120,923.0000	114,593.0000	(5.235)	0	0	0
31/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,893.0000	2,610.0000	37.876	0	0	0
31/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	33,364.0000	28,590.0000	(14.309)	0	0	0
31/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	49,674.0000	44,058.0000	(11.306)	0	0	0
31/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,476.0000	1,006.0000	(31.843)	0	0	0
31/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	57,359.0000	63,223.0000	10.223	0	0	0
31/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
31/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,171.0000	6,730.0000	30.149	0	0	0
31/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	570.0000	836.0000	46.667	0	0	0
31/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	28.0000	47.0000	67.857	0	0	0
31/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	67,401.0000	61,334.0000	(9.001)	0	0	0
31/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	103,412.0000	97,097.0000	(6.107)	0	0	0
31/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	140.0000	219.0000	56.429	0	0	0
31/03/2006	R207	2007/02/01			Bond Future	7.4090	7.4860	1.039	0.0000	0.0000	0
31/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	38,243.0000	41,740.0000	9.144	0	0	0
31/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,524.0000	14,170.0000	13.143	0	0	0
31/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	59,214.0000	54,604.0000	(7.785)	0	0	0
31/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	17,410.0000	15,283.0000	(12.217)	0	0	0
31/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	46,201.0000	42,158.0000	(8.751)	0	0	0
31/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	73,513.0000	68,424.0000	(6.923)	0	0	0
31/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,891.0000	21,105.0000	11.720	0	0	0
31/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	51,554.0000	55,684.0000	8.011	0	0	0
31/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,966.0000	9,134.0000	14.662	0	0	0
31/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,581.0000	1,890.0000	19.545	0	0	0
31/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	34,777.0000	31,364.0000	(9.814)	0	0	0
31/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	25,153.0000	22,393.0000	(10.973)	0	0	0
31/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,856.0000	5,644.0000	16.227	0	0	0
31/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	27,388.0000	30,232.0000	10.384	0	0	0
31/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	67,279.0000	71,980.0000	6.987	0	0	0
31/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	88,751.0000	83,282.0000	(6.162)	0	0	0
31/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	120,708.0000	114,760.0000	(4.928)	0	0	0
31/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	104,583.0000	98,832.0000	(5.499)	0	0	0
31/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,833.0000	3,339.0000	17.861	0	0	0
31/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	11,488.0000	9,931.0000	(13.553)	0	0	0
31/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	7,199.0000	6,123.0000	(14.947)	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
31/03/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	85,250.0000	90,431.0000	6.077	0	0	0
Grand Total:										2,608