

Derivatives High/Low Report

High/Low for 19/04/2006

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/04/2006	GOVI	2006/05/04			jGovi	241.5080	242.0770	0.236	0.0000	0.0000	699
19/04/2006	GOVI	2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
19/04/2006	GOVI	2006/05/04	230.00	Call	jGovi	115,080.0000	120,770.0000	4.944	0	0	0
19/04/2006	GOVI	2006/08/03			jGovi	245.8120	246.3950	0.237	0.0000	0.0000	0
19/04/2006	GOVI	2006/08/03	230.00	Put	jGovi	36.0000	24.0000	(33.333)	0	0	0
19/04/2006	GOVI	2006/08/03	230.00	Call	jGovi	158,156.0000	163,974.0000	3.679	0	0	0
19/04/2006	GOVI	2006/11/02			jGovi	250.2350	250.8250	0.236	0.0000	0.0000	3
19/04/2006	GOVI	2006/11/02	230.00	Put	jGovi	57.0000	43.0000	(24.561)	0	0	0
19/04/2006	GOVI	2006/11/02	230.00	Call	jGovi	202,407.0000	208,293.0000	2.908	0	0	0
19/04/2006	GOVI	2007/02/01			jGovi	254.6760	255.2630	0.230	0.0000	0.0000	0
19/04/2006	GOVI	2007/02/01	230.00	Call	jGovi	246,799.0000	252,660.0000	2.375	0	0	0
19/04/2006	GOVI	2007/02/01	230.00	Put	jGovi	39.0000	30.0000	(23.077)	0	0	0
19/04/2006	J153	2010/08/31			jSwap	7.2160	7.1810	(0.485)	0.0000	0.0000	0
19/04/2006	J157	2015/09/15			jSwap	7.4530	7.4020	(0.684)	0.0000	0.0000	0
19/04/2006	J186	2026/12/21			jSwap	7.1560	7.1010	(0.769)	0.0000	0.0000	0
19/04/2006	J194	2008/02/28			jSwap	7.1270	7.1020	(0.351)	0.0000	0.0000	0
19/04/2006	J201	2014/12/22			jSwap	7.4170	7.3640	(0.715)	0.0000	0.0000	0

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19/04/2006	J203	2017/09/15			jSwap	7.4410	7.3860	(0.739)	0.0000	0.0000	0
19/04/2006	J204	2018/12/21			jSwap	7.4290	7.3800	(0.660)	0.0000	0.0000	0
19/04/2006	J207	2020/01/15			jSwap	7.4100	7.3630	(0.634)	0.0000	0.0000	0
19/04/2006	JBAR	2005/03/16			jBar	7.0830	7.0920	0.127	0.0000	0.0000	0
19/04/2006	JFRA	2006/05/04			jFra	7.1110	7.1140	0.042	0.0000	0.0000	0
19/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	420.0000	417.0000	(0.714)	0	0	0
19/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	148.0000	138.0000	(6.757)	0	0	0
19/04/2006	JFRA	2006/08/03			jFra	7.1700	7.1490	(0.293)	0.0000	0.0000	0
19/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	555.0000	573.0000	3.243	0	0	0
19/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	972.0000	938.0000	(3.498)	0	0	0
19/04/2006	JFRA	2006/11/02			jFra	7.2200	7.1840	(0.499)	0.0000	0.0000	0
19/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	819.0000	853.0000	4.151	0	0	0
19/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,357.0000	1,304.0000	(3.906)	0	0	0
19/04/2006	JFRA	2007/02/01			jFra	7.2840	7.2510	(0.453)	0.0000	0.0000	500
19/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,045.0000	1,008.0000	(3.541)	0	0	0
19/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,574.0000	1,618.0000	2.795	0	0	0
19/04/2006	JFRA	2007/05/03			jFra	7.3210	7.3140	(0.096)	0.0000	0.0000	0
19/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,736.0000	1,743.0000	0.403	0	0	0
19/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,297.0000	1,288.0000	(0.694)	0	0	0
19/04/2006	JFRA	2007/08/02			jFra	7.3860	7.3640	(0.298)	0.0000	0.0000	0
19/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,820.0000	1,847.0000	1.484	0	0	0
19/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,541.0000	1,514.0000	(1.752)	0	0	0
19/04/2006	JFRA	2007/11/01			jFra	7.4630	7.4350	(0.375)	0.0000	0.0000	0
19/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,873.0000	1,835.0000	(2.029)	0	0	0

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19/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,970.0000	2,006.0000	1.827	0	0	0
19/04/2006	JFRA	2008/02/07			jFra	7.5000	7.4720	(0.373)	0.0000	0.0000	0
19/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,825.0000	26,772.0000	(0.198)	0	0	0
19/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,811.0000	26,825.0000	0.052	0	0	0
19/04/2006	JN02	2006/05/04			jNote	7.3010	7.2800	(0.288)	0.0000	0.0000	0
19/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	4,691.0000	4,350.0000	(7.269)	0	0	0
19/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	3,695.0000	3,749.0000	1.461	0	0	0
19/04/2006	JN02	2006/08/03			jNote	7.3540	7.3300	(0.326)	0.0000	0.0000	0
19/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	9,852.0000	10,015.0000	1.654	0	0	0
19/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,782.0000	11,500.0000	(2.393)	0	0	0
19/04/2006	JN02	2006/11/02			jNote	7.4020	7.3780	(0.324)	0.0000	0.0000	0
19/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,303.0000	13,479.0000	1.323	0	0	0
19/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,123.0000	15,854.0000	(1.668)	0	0	0
19/04/2006	JN05	2006/05/04			jNote	7.4890	7.4770	(0.160)	0.0000	0.0000	0
19/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	10,870.0000	10,376.0000	(4.545)	0	0	0
19/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	949.0000	951.0000	0.211	0	0	0
19/04/2006	JN05	2006/08/03			jNote	7.5200	7.5070	(0.173)	0.0000	0.0000	0
19/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,057.0000	6,196.0000	2.295	0	0	0
19/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	17,253.0000	16,857.0000	(2.295)	0	0	0
19/04/2006	JN05	2006/11/02			jNote	7.5500	7.5350	(0.199)	0.0000	0.0000	0
19/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	21,647.0000	21,228.0000	(1.936)	0	0	0
19/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,219.0000	9,417.0000	2.148	0	0	0
19/04/2006	JN10	2006/05/04			jNote	7.6040	7.5440	(0.789)	0.0000	0.0000	0
19/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	29.0000	74.0000	155.172	0	0	0
19/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	24,756.0000	20,645.0000	(16.606)	0	0	0
19/04/2006	JN10	2006/08/03			jNote	7.6210	7.5600	(0.800)	0.0000	0.0000	0
19/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	28,245.0000	24,798.0000	(12.204)	0	0	0

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19/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,362.0000	3,131.0000	32.557	0	0	0
19/04/2006	JN10	2006/11/02			jNote	7.6360	7.5740	(0.812)	0.0000	0.0000	0
19/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	31,742.0000	28,521.0000	(10.147)	0	0	0
19/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,844.0000	5,900.0000	21.800	0	0	0
19/04/2006	JROD	2006/04/28			jRod	6.7100	6.7090	(0.015)	0.0000	0.0000	0
19/04/2006	JROD	2006/05/31			jRod	6.7930	6.7930	-	0.0000	0.0000	0
19/04/2006	JROD	2006/06/30			jRod	6.9200	6.9240	0.058	0.0000	0.0000	0
19/04/2006	JROD	2006/07/31			jRod	6.9270	6.9290	0.029	0.0000	0.0000	0
19/04/2006	JROD	2006/08/31			jRod	6.9960	6.9960	-	0.0000	0.0000	0
19/04/2006	R153	2006/05/04			Bond Future	7.2180	7.1820	(0.499)	0.0000	0.0000	228
19/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	3,553.0000	4,382.0000	23.332	0	0	0
19/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	2,236.0000	1,580.0000	(29.338)	0	0	10
19/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	251.0000	363.0000	44.622	0	0	0
19/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	9,274.0000	7,902.0000	(14.794)	0	0	0
19/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	51,383.0000	52,867.0000	2.888	0	0	0
19/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	11,752.0000	13,139.0000	11.802	0	0	0
19/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
19/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	41,583.0000	43,067.0000	3.569	0	0	0
19/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	206.0000	109.0000	(47.087)	0	0	0
19/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	21,674.0000	23,153.0000	6.824	0	0	0
19/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
19/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	80,162.0000	81,646.0000	1.851	0	0	0
19/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
19/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	61,078.0000	62,562.0000	2.430	0	0	0
19/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	70,671.0000	72,155.0000	2.100	0	0	0
19/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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19/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	19,475.0000	17,992.0000	(7.615)	0	0	0
19/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	31,678.0000	33,162.0000	4.685	0	0	0
19/04/2006	R153	2006/08/03			Bond Future	7.2120	7.1730	(0.541)	0.0000	0.0000	24
19/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	7,101.0000	6,379.0000	(10.168)	0	0	0
19/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,579.0000	9,376.0000	9.290	0	0	0
19/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,903.0000	3,444.0000	(11.760)	0	0	100
19/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	15,050.0000	16,109.0000	7.037	0	0	0
19/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,870.0000	4,359.0000	12.636	0	0	0
19/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	49,134.0000	50,606.0000	2.996	0	0	0
19/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	12,160.0000	11,129.0000	(8.479)	0	0	0
19/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	290.0000	243.0000	(16.207)	0	0	0
19/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	58,178.0000	59,672.0000	2.568	0	0	0
19/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	575.0000	486.0000	(15.478)	0	0	0
19/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,066.0000	1,793.0000	(13.214)	0	0	0
19/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,138.0000	41,569.0000	3.565	0	0	0
19/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	22,782.0000	24,028.0000	5.469	0	0	0
19/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	147.0000	122.0000	(17.007)	0	0	0
19/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	67,204.0000	68,709.0000	2.239	0	0	0
19/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	80.0000	65.0000	(18.750)	0	0	0
19/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	31,277.0000	32,640.0000	4.358	0	0	0
19/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,089.0000	933.0000	(14.325)	0	0	0
19/04/2006	R153	2006/11/02			Bond Future	7.2090	7.1670	(0.583)	0.0000	0.0000	0
19/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	9,891.0000	9,153.0000	(7.461)	0	0	0
19/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,393.0000	12,196.0000	7.048	0	0	0
19/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,254.0000	2,043.0000	(9.361)	0	0	100
19/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,590.0000	1,437.0000	(9.623)	0	0	0
19/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	47,748.0000	49,137.0000	2.909	0	0	0
19/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,436.0000	7,018.0000	9.043	0	0	0
19/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	14,129.0000	13,170.0000	(6.787)	0	0	0
19/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	39,653.0000	40,983.0000	3.354	0	0	0
19/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,130.0000	1,300.0000	15.044	0	0	0
19/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	6,808.0000	6,258.0000	(8.079)	0	0	0
19/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	24,305.0000	25,444.0000	4.686	0	0	0

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19/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	4,680.0000	4,278.0000	(8.590)	0	0	0
19/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	17,416.0000	18,407.0000	5.690	0	0	0
19/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,068.0000	3,424.0000	11.604	0	0	0
19/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	20,046.0000	18,861.0000	(5.911)	0	0	0
19/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	31,788.0000	33,038.0000	3.932	0	0	0
19/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	820.0000	738.0000	(10.000)	0	0	0
19/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	72,535.0000	74,015.0000	2.040	0	0	0
19/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	64,245.0000	65,704.0000	2.271	0	0	0
19/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,137.0000	1,025.0000	(9.850)	0	0	0
19/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	601.0000	540.0000	(10.150)	0	0	0
19/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	27,483.0000	26,113.0000	(4.985)	0	0	0
19/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	55,970.0000	57,400.0000	2.555	0	0	0
19/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,233.0000	2,942.0000	(9.001)	0	0	0
19/04/2006	R153	2007/02/01			Bond Future	7.2170	7.1740	(0.596)	0.0000	0.0000	0
19/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	14,166.0000	14,921.0000	5.330	0	0	0
19/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	13,034.0000	12,313.0000	(5.532)	0	0	0
19/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	16,887.0000	16,011.0000	(5.187)	0	0	0
19/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,412.0000	10,013.0000	6.385	0	0	0
19/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	54,357.0000	55,626.0000	2.335	0	0	0
19/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,982.0000	3,728.0000	(6.379)	0	0	0
19/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	46,976.0000	48,199.0000	2.603	0	0	0
19/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,976.0000	4,664.0000	(6.270)	0	0	0
19/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	39,750.0000	40,915.0000	2.931	0	0	0
19/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,259.0000	5,874.0000	(6.151)	0	0	0
19/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,945.0000	7,469.0000	(5.991)	0	0	0
19/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	32,738.0000	33,830.0000	3.336	0	0	0
19/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,218.0000	3,011.0000	(6.433)	0	0	0
19/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	61,857.0000	63,162.0000	2.110	0	0	0
19/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,647.0000	2,476.0000	(6.460)	0	0	0
19/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	26,053.0000	27,053.0000	3.838	0	0	0
19/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	69,408.0000	70,742.0000	1.922	0	0	0
19/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,201.0000	2,058.0000	(6.497)	0	0	0
19/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	10,144.0000	9,557.0000	(5.787)	0	0	0
19/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	21,818.0000	20,780.0000	(4.758)	0	0	0
19/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,802.0000	20,692.0000	4.494	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
19/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,658.0000	6,096.0000	7.741	0	0	0
19/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	27,876.0000	26,681.0000	(4.287)	0	0	0
19/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,949.0000	3,230.0000	9.529	0	0	0
19/04/2006	R157	2006/05/04			Bond Future	7.4380	7.3870	(0.686)	0.0000	0.0000	109
19/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	301.0000	123.0000	(59.136)	0	0	0
19/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	26,081.0000	30,179.0000	15.713	0	0	0
19/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	10.0000	21.0000	110.000	0	0	0
19/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	141,157.0000	145,433.0000	3.029	0	0	0
19/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	37,309.0000	33,044.0000	(11.432)	0	0	0
19/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	85,185.0000	89,460.0000	5.018	0	0	0
19/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	45,988.0000	50,256.0000	9.281	0	0	0
19/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	122,867.0000	127,142.0000	3.479	0	0	0
19/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	10.0000	3.0000	(70.000)	0	0	0
19/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	104,212.0000	108,488.0000	4.103	0	0	0
19/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	906.0000	1,492.0000	64.680	0	0	0
19/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
19/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	16,755.0000	13,065.0000	(22.023)	0	0	0
19/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	65,776.0000	70,052.0000	6.501	0	0	0
19/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	8,809.0000	11,616.0000	31.865	0	0	50
19/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	3,634.0000	2,165.0000	(40.424)	0	0	0
19/04/2006	R157	2006/08/03			Bond Future	7.4450	7.3910	(0.725)	0.0000	0.0000	4
19/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	164.0000	123.0000	(25.000)	0	0	0
19/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	787.0000	612.0000	(22.236)	0	0	0
19/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	101,704.0000	106,040.0000	4.263	0	0	0
19/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	83,507.0000	87,753.0000	5.085	0	0	0
19/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	47,978.0000	51,727.0000	7.814	0	0	0
19/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	3,612.0000	2,941.0000	(18.577)	0	0	0
19/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	8,672.0000	10,217.0000	17.816	0	0	0
19/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	3,010.0000	3,737.0000	24.153	0	0	0
19/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	40,006.0000	36,313.0000	(9.231)	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
19/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	24,725.0000	21,849.0000	(11.632)	0	0	0
19/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	359.0000	274.0000	(23.677)	0	0	0
19/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	31,979.0000	35,194.0000	10.053	0	0	0
19/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	7,359.0000	6,153.0000	(16.388)	0	0	100
19/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,709.0000	1,358.0000	(20.538)	0	0	0
19/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	65,438.0000	69,508.0000	6.220	0	0	0
19/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	119,776.0000	124,156.0000	3.657	0	0	0
19/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	18,554.0000	21,003.0000	13.199	0	0	0
19/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	137,606.0000	142,007.0000	3.198	0	0	0
19/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	76.0000	56.0000	(26.316)	0	0	0
19/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	14,070.0000	12,099.0000	(14.009)	0	0	0
19/04/2006	R157	2006/11/02			Bond Future	7.4520	7.3970	(0.738)	0.0000	0.0000	0
19/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	14,025.0000	15,743.0000	12.250	0	0	0
19/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	151,674.0000	155,978.0000	2.838	0	0	0
19/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	30,250.0000	27,575.0000	(8.843)	0	0	0
19/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	905.0000	769.0000	(15.028)	0	0	0
19/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	572.0000	483.0000	(15.559)	0	0	0
19/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	168,281.0000	172,625.0000	2.581	0	0	0
19/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	36,856.0000	39,780.0000	7.934	0	0	0
19/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	13,376.0000	11,907.0000	(10.982)	0	0	158
19/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	287.0000	239.0000	(16.725)	0	0	0
19/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,239.0000	1,926.0000	(13.979)	0	0	0
19/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,505.0000	3,035.0000	(13.409)	0	0	117
19/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	83,763.0000	87,686.0000	4.683	0	0	0
19/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	20,386.0000	18,357.0000	(9.953)	0	0	0
19/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	134,794.0000	139,051.0000	3.158	0	0	0
19/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	24,205.0000	26,568.0000	9.762	0	0	0
19/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,439.0000	1,231.0000	(14.454)	0	0	0
19/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,785.0000	3,331.0000	19.605	0	0	0
19/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,927.0000	8,000.0000	15.490	0	0	0
19/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	60,274.0000	56,427.0000	(6.383)	0	0	0
19/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	43,585.0000	40,265.0000	(7.617)	0	0	0
19/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	8,634.0000	7,607.0000	(11.895)	0	0	0
19/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	51,403.0000	54,769.0000	6.548	0	0	0
19/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	117,789.0000	121,973.0000	3.552	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
19/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,511.0000	4,811.0000	(12.702)	0	0	0
19/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	67,203.0000	70,896.0000	5.495	0	0	0
19/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	100,714.0000	104,794.0000	4.051	0	0	0
19/04/2006	R157	2007/02/01			Bond Future	7.4670	7.4100	(0.763)	0.0000	0.0000	0
19/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	20,353.0000	18,686.0000	(8.190)	0	0	0
19/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	19,787.0000	21,622.0000	9.274	0	0	0
19/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	48,713.0000	45,601.0000	(6.388)	0	0	0
19/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	42,088.0000	44,854.0000	6.572	0	0	0
19/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	36,768.0000	34,170.0000	(7.066)	0	0	0
19/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	11,821.0000	13,143.0000	11.183	0	0	0
19/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	55,539.0000	58,673.0000	5.643	0	0	0
19/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,443.0000	3,095.0000	(10.107)	0	0	0
19/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	149,033.0000	153,198.0000	2.795	0	0	0
19/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,622.0000	2,353.0000	(10.259)	0	0	0
19/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	164,626.0000	168,875.0000	2.581	0	0	0
19/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,685.0000	1,501.0000	(10.920)	0	0	0
19/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	133,017.0000	137,103.0000	3.072	0	0	0
19/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,560.0000	4,108.0000	(9.912)	0	0	0
19/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	116,984.0000	120,966.0000	3.404	0	0	0
19/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,089.0000	5,499.0000	(9.690)	0	0	0
19/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	27,521.0000	25,416.0000	(7.649)	0	0	0
19/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,984.0000	13,685.0000	(8.669)	0	0	0
19/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	70,084.0000	73,516.0000	4.897	0	0	0
19/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	30,080.0000	32,408.0000	7.739	0	0	0
19/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,058.0000	10,056.0000	(9.061)	0	0	0
19/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	8,185.0000	7,415.0000	(9.407)	0	0	0
19/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	101,043.0000	104,887.0000	3.804	0	0	0
19/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	85,342.0000	89,006.0000	4.293	0	0	0
19/04/2006	R186	2006/05/04			Bond Future	7.1910	7.1360	(0.765)	0.0000	0.0000	34
19/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	5,709.0000	3,222.0000	(43.563)	0	0	0
19/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	41,048.0000	48,187.0000	17.392	0	0	0
19/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	13,605.0000	18,542.0000	36.288	0	0	0
19/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	9.0000	22.0000	144.444	0	0	0
19/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	61,297.0000	53,886.0000	(12.090)	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
19/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	456.0000	172.0000	(62.281)	0	0	0
19/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	72,112.0000	79,523.0000	10.277	0	0	0
19/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	1,215.0000	2,177.0000	79.177	0	0	0
19/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	131,730.0000	139,154.0000	5.636	0	0	0
19/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	27,261.0000	20,799.0000	(23.704)	0	0	0
19/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	187,179.0000	194,603.0000	3.966	0	0	0
19/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	159,955.0000	167,379.0000	4.641	0	0	0
19/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	213,443.0000	220,866.0000	3.478	0	0	0
19/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	97,891.0000	90,468.0000	(7.583)	0	0	0
19/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	16.0000	4.0000	(75.000)	0	0	0
19/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	102,459.0000	109,883.0000	7.246	0	0	0
19/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R186	2006/08/03			Bond Future	7.1900	7.1330	(0.793)	0.0000	0.0000	0
19/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	20,760.0000	17,475.0000	(15.824)	0	0	0
19/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	28,733.0000	33,089.0000	15.160	0	0	0
19/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	50,968.0000	56,681.0000	11.209	0	0	0
19/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	10,524.0000	8,595.0000	(18.330)	0	0	0
19/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	186,220.0000	193,838.0000	4.091	0	0	0
19/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	64,543.0000	58,041.0000	(10.074)	0	0	0
19/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	269.0000	191.0000	(28.996)	0	0	0
19/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	3,841.0000	4,980.0000	29.654	0	0	0
19/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	73.0000	49.0000	(32.877)	0	0	0
19/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	17.0000	11.0000	(35.294)	0	0	0
19/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	212,293.0000	219,928.0000	3.596	0	0	0
19/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
19/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	237,500.0000	245,139.0000	3.216	0	0	0
19/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	159,341.0000	166,904.0000	4.746	0	0	0
19/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	131,876.0000	139,295.0000	5.626	0	0	0
19/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	38,248.0000	33,263.0000	(13.033)	0	0	0
19/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	12,525.0000	15,180.0000	21.198	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
19/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	867.0000	646.0000	(25.490)	0	0	0
19/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,450.0000	1,906.0000	(22.204)	0	0	0
19/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,122.0000	4,074.0000	(20.461)	0	0	0
19/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	76,863.0000	83,456.0000	8.578	0	0	0
19/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	104,363.0000	111,460.0000	6.800	0	0	0
19/04/2006	R186	2006/11/02			Bond Future	7.1880	7.1290	(0.821)	0.0000	0.0000	0
19/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	109,326.0000	116,062.0000	6.161	0	0	0
19/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	12,240.0000	10,580.0000	(13.562)	0	0	0
19/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	38,306.0000	42,686.0000	11.434	0	0	0
19/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,838.0000	6,720.0000	(14.264)	0	0	0
19/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	83,749.0000	89,945.0000	7.398	0	0	0
19/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	134,551.0000	141,744.0000	5.346	0	0	0
19/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	964.0000	776.0000	(19.502)	0	0	0
19/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	30,125.0000	26,650.0000	(11.535)	0	0	0
19/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	9,578.0000	11,416.0000	19.190	0	0	0
19/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	160,366.0000	167,856.0000	4.671	0	0	0
19/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	424.0000	334.0000	(21.226)	0	0	0
19/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	211,642.0000	219,407.0000	3.669	0	0	0
19/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	19,261.0000	16,827.0000	(12.637)	0	0	0
19/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	186,192.0000	193,859.0000	4.118	0	0	0
19/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,062.0000	1,697.0000	(17.701)	0	0	0
19/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,146.0000	3,485.0000	(15.943)	0	0	0
19/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	69,557.0000	63,541.0000	(8.649)	0	0	0
19/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	59,685.0000	65,105.0000	9.081	0	0	0
19/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	21,136.0000	24,253.0000	14.747	0	0	0
19/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	99,137.0000	92,087.0000	(7.111)	0	0	0
19/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	46,405.0000	41,668.0000	(10.208)	0	0	0
19/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3,130.0000	3,935.0000	25.719	0	0	0
19/04/2006	R186	2007/02/01			Bond Future	7.1880	7.1290	(0.821)	0.0000	0.0000	0
19/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	46,895.0000	51,189.0000	9.157	0	0	0
19/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	7,208.0000	8,488.0000	17.758	0	0	0
19/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	38,774.0000	35,272.0000	(9.032)	0	0	0
19/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,706.0000	5,000.0000	(12.373)	0	0	0
19/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	91,279.0000	97,053.0000	6.326	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
19/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	28,864.0000	32,157.0000	11.409	0	0	0
19/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	27,941.0000	25,269.0000	(9.563)	0	0	0
19/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	68,073.0000	73,197.0000	7.527	0	0	0
19/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	53,943.0000	49,440.0000	(8.348)	0	0	0
19/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	102,460.0000	95,945.0000	(6.359)	0	0	0
19/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	20,275.0000	18,253.0000	(9.973)	0	0	0
19/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	15,792.0000	18,027.0000	14.153	0	0	0
19/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	75,310.0000	69,749.0000	(7.384)	0	0	0
19/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,901.0000	1,625.0000	(14.519)	0	0	0
19/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	115,616.0000	121,885.0000	5.422	0	0	0
19/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	138,886.0000	145,622.0000	4.850	0	0	0
19/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	211,773.0000	219,293.0000	3.551	0	0	0
19/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,353.0000	2,903.0000	(13.421)	0	0	0
19/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	187,377.0000	194,722.0000	3.920	0	0	0
19/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	162,959.0000	170,049.0000	4.351	0	0	0
19/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,366.0000	8,306.0000	(11.318)	0	0	0
19/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	14,831.0000	13,303.0000	(10.303)	0	0	0
19/04/2006	R194	2006/05/04			Bond Future	7.1070	7.0810	(0.366)	0.0000	0.0000	101
19/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,865.0000	28,314.0000	1.611	0	0	0
19/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,191.0000	5,743.0000	(7.236)	0	0	0
19/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,689.0000	24,138.0000	1.895	0	0	0
19/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,776.0000	7,216.0000	6.494	0	0	0
19/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	20.0000	11.0000	(45.000)	0	0	0
19/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,019.0000	32,468.0000	1.402	0	0	0
19/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
19/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,550.0000	10,101.0000	(4.256)	0	0	0
19/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,490.0000	19,939.0000	2.304	0	0	0
19/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,935.0000	14,486.0000	(3.006)	0	0	0
19/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,269.0000	15,718.0000	2.941	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,797.0000	3,142.0000	12.335	0	0	0
19/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,025.0000	11,473.0000	4.063	0	0	0
19/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
19/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	332.0000	228.0000	(31.325)	0	0	0
19/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	383.0000	476.0000	24.282	0	0	0
19/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,233.0000	1,877.0000	(15.943)	0	0	0
19/04/2006	R194	2006/08/03			Bond Future	7.0760	7.0440	(0.452)	0.0000	0.0000	0
19/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,074.0000	960.0000	(10.615)	0	0	0
19/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,524.0000	17,984.0000	2.625	0	0	0
19/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	755.0000	855.0000	13.245	0	0	0
19/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,400.0000	7,766.0000	4.946	0	0	0
19/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
19/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,655.0000	5,275.0000	(6.720)	0	0	0
19/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,295.0000	28,774.0000	1.693	0	0	0
19/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
19/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,690.0000	25,167.0000	1.932	0	0	0
19/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	48.0000	41.0000	(14.583)	0	0	0
19/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	135.0000	116.0000	(14.074)	0	0	0
19/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,089.0000	21,561.0000	2.238	0	0	0
19/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,055.0000	14,494.0000	3.123	0	0	0
19/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	336.0000	295.0000	(12.202)	0	0	0
19/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	591.0000	522.0000	(11.675)	0	0	0
19/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,545.0000	4,841.0000	6.513	0	0	0
19/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,622.0000	11,034.0000	3.879	0	0	0
19/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,237.0000	2,440.0000	9.075	0	0	0
19/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,377.0000	3,100.0000	(8.203)	0	0	0
19/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,943.0000	1,759.0000	(9.470)	0	0	0
19/04/2006	R194	2006/11/02			Bond Future	7.0410	7.0040	(0.525)	0.0000	0.0000	0
19/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	7.0000	9.0000	28.571	0	0	0
19/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	94.0000	114.0000	21.277	0	0	0
19/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,318.0000	12,851.0000	(3.507)	0	0	0
19/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,572.0000	2,386.0000	(7.232)	0	0	0
19/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,326.0000	5,005.0000	(6.027)	0	0	0

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19/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,629.0000	1,777.0000	9.085	0	0	0
19/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,157.0000	3,378.0000	7.000	0	0	0
19/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,677.0000	3,429.0000	(6.745)	0	0	0
19/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,216.0000	5,498.0000	5.406	0	0	0
19/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,187.0000	9,737.0000	(4.417)	0	0	0
19/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,244.0000	10,610.0000	3.573	0	0	0
19/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,822.0000	1,684.0000	(7.574)	0	0	0
19/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,615.0000	7,946.0000	4.347	0	0	0
19/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,455.0000	7,060.0000	(5.298)	0	0	0
19/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,314.0000	1,211.0000	(7.839)	0	0	0
19/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,001.0000	13,394.0000	3.023	0	0	0
19/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	567.0000	641.0000	13.051	0	0	0
19/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,567.0000	19,006.0000	2.364	0	0	0
19/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	949.0000	872.0000	(8.114)	0	0	0
19/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	555.0000	506.0000	(8.829)	0	0	0
19/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,718.0000	16,137.0000	2.666	0	0	0
19/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	308.0000	278.0000	(9.740)	0	0	0
19/04/2006	R194	2007/02/01			Bond Future	7.0210	6.9800	(0.584)	0.0000	0.0000	0
19/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,544.0000	5,788.0000	4.401	0	0	0
19/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,326.0000	2,484.0000	6.793	0	0	0
19/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,120.0000	4,856.0000	(5.156)	0	0	0
19/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,191.0000	3,014.0000	(5.547)	0	0	0
19/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,036.0000	3,818.0000	(5.401)	0	0	0
19/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,819.0000	4,024.0000	5.368	0	0	0
19/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,603.0000	9,905.0000	3.145	0	0	0
19/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,802.0000	12,123.0000	2.720	0	0	0
19/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,592.0000	2,446.0000	(5.633)	0	0	0
19/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,624.0000	6,309.0000	(4.755)	0	0	0
19/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,503.0000	7,780.0000	3.692	0	0	0
19/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,242.0000	1,349.0000	8.615	0	0	0
19/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,800.0000	1,699.0000	(5.611)	0	0	0
19/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,284.0000	1,206.0000	(6.075)	0	0	0
19/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	606.0000	563.0000	(7.096)	0	0	0
19/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,816.0000	14,160.0000	2.490	0	0	0
19/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,171.0000	18,551.0000	2.091	0	0	0

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19/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,947.0000	16,310.0000	2.276	0	0	0
19/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	893.0000	835.0000	(6.495)	0	0	0
19/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,506.0000	8,144.0000	(4.256)	0	0	0
19/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,142.0000	2,021.0000	(5.649)	0	0	0
19/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,732.0000	10,332.0000	(3.727)	0	0	0
19/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	526.0000	586.0000	11.407	0	0	0
19/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	144.0000	167.0000	15.972	0	0	0
19/04/2006	R201	2006/05/04			Bond Future	7.4290	7.3730	(0.754)	7.3400	7.3400	66
19/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	97,784.0000	101,495.0000	3.795	0	0	0
19/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	7,107.0000	9,695.0000	36.415	0	0	0
19/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	52,588.0000	56,300.0000	7.059	0	0	0
19/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	2,425.0000	1,302.0000	(46.309)	0	0	0
19/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	112,276.0000	115,988.0000	3.306	0	0	0
19/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	83,009.0000	86,720.0000	4.471	0	0	0
19/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	67,946.0000	71,657.0000	5.462	0	0	0
19/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	21,135.0000	24,734.0000	17.029	0	0	0
19/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
19/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	36,935.0000	40,642.0000	10.037	0	0	0
19/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	172.0000	60.0000	(65.116)	0	0	0
19/04/2006	R201	2006/08/03			Bond Future	7.4370	7.3790	(0.780)	0.0000	0.0000	0
19/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,689.0000	8,081.0000	(16.596)	0	0	0
19/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	80,919.0000	84,630.0000	4.586	0	0	0
19/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	516.0000	390.0000	(24.419)	0	0	0
19/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	13,751.0000	15,900.0000	15.628	0	0	0
19/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	66,507.0000	70,137.0000	5.458	0	0	0
19/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	166.0000	120.0000	(27.711)	0	0	0
19/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	52,032.0000	55,537.0000	6.736	0	0	0
19/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	95,286.0000	99,028.0000	3.927	0	0	0
19/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	24,768.0000	27,601.0000	11.438	0	0	0

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19/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,085.0000	834.0000	(23.134)	0	0	0
19/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	0
19/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,289.0000	1,798.0000	(21.450)	0	0	0
19/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	46.0000	32.0000	(30.435)	0	0	0
19/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	37,903.0000	41,169.0000	8.617	0	0	0
19/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	109,467.0000	113,220.0000	3.428	0	0	0
19/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	4,779.0000	3,856.0000	(19.314)	0	0	0
19/04/2006	R201	2006/11/02			Bond Future	7.4430	7.3820	(0.820)	0.0000	0.0000	0
19/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	17,708.0000	19,838.0000	12.028	0	0	0
19/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	14,118.0000	12,389.0000	(12.247)	0	0	0
19/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	106,991.0000	110,799.0000	3.559	0	0	0
19/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	248.0000	197.0000	(20.565)	0	0	0
19/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	8,965.0000	7,762.0000	(13.419)	0	0	0
19/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	28,121.0000	30,777.0000	9.445	0	0	0
19/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	46,195.0000	42,702.0000	(7.561)	0	0	0
19/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,305.0000	1,670.0000	27.969	0	0	0
19/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,740.0000	4,922.0000	(14.251)	0	0	0
19/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	53,125.0000	56,434.0000	6.229	0	0	0
19/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	40,178.0000	43,218.0000	7.566	0	0	0
19/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	66,492.0000	69,988.0000	5.258	0	0	0
19/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,688.0000	3,138.0000	(14.913)	0	0	0
19/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	561.0000	454.0000	(19.073)	0	0	0
19/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	9,448.0000	10,942.0000	15.813	0	0	0
19/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	32,542.0000	29,541.0000	(9.222)	0	0	0
19/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	93,370.0000	97,123.0000	4.019	0	0	0
19/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,330.0000	1,967.0000	(15.579)	0	0	0
19/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,115.0000	4,973.0000	20.851	0	0	0
19/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	79,800.0000	83,455.0000	4.580	0	0	0
19/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	21,717.0000	19,352.0000	(10.890)	0	0	0
19/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,182.0000	978.0000	(17.259)	0	0	0
19/04/2006	R201	2007/02/01			Bond Future	7.4550	7.3920	(0.845)	0.0000	0.0000	0
19/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	47,240.0000	43,916.0000	(7.036)	0	0	0
19/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,837.0000	8,793.0000	(10.613)	0	0	0
19/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	17,959.0000	16,167.0000	(9.978)	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
19/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	30,880.0000	33,406.0000	8.180	0	0	0
19/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,914.0000	11,553.0000	(10.539)	0	0	0
19/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	54,418.0000	57,533.0000	5.724	0	0	0
19/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	20,724.0000	22,819.0000	10.109	0	0	0
19/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	42,732.0000	45,574.0000	6.651	0	0	0
19/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,863.0000	6,092.0000	(11.234)	0	0	0
19/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	79,270.0000	82,762.0000	4.405	0	0	0
19/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,129.0000	4,544.0000	(11.406)	0	0	0
19/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	104,708.0000	108,437.0000	3.561	0	0	0
19/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	67,082.0000	70,384.0000	4.922	0	0	0
19/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,888.0000	1,633.0000	(13.506)	0	0	0
19/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,175.0000	2,779.0000	(12.472)	0	0	0
19/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	91,874.0000	95,506.0000	3.953	0	0	0
19/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,711.0000	3,274.0000	20.767	0	0	0
19/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,078.0000	920.0000	(14.657)	0	0	0
19/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	25,152.0000	22,845.0000	(9.172)	0	0	0
19/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	12,438.0000	14,018.0000	12.703	0	0	0
19/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	34,967.0000	32,122.0000	(8.136)	0	0	0
19/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	6,490.0000	7,532.0000	16.055	0	0	0
19/04/2006	R203	2006/05/04			Bond Future	7.4480	7.3920	(0.752)	0.0000	0.0000	0
19/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	42,337.0000	46,746.0000	10.414	0	0	0
19/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	20.0000	6.0000	(70.000)	0	0	0
19/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	1,480.0000	2,237.0000	51.149	0	0	0
19/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	87.0000	149.0000	71.264	0	0	0
19/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	60,744.0000	65,167.0000	7.281	0	0	0
19/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	17,227.0000	13,561.0000	(21.281)	0	0	0
19/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	113,413.0000	117,835.0000	3.899	0	0	0
19/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	526.0000	235.0000	(55.323)	0	0	0
19/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	78,728.0000	83,150.0000	5.617	0	0	0
19/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	23,961.0000	28,093.0000	17.245	0	0	0
19/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	36,160.0000	31,799.0000	(12.060)	0	0	0
19/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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19/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	8,739.0000	11,447.0000	30.988	0	0	0
19/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	4,655.0000	2,939.0000	(36.864)	0	0	0
19/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	96,280.0000	100,702.0000	4.593	0	0	0
19/04/2006	R203	2006/08/03			Bond Future	7.4530	7.3950	(0.778)	0.0000	0.0000	0
19/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	4,830.0000	5,772.0000	19.503	0	0	0
19/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	7,716.0000	6,439.0000	(16.550)	0	0	0
19/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	40,742.0000	37,173.0000	(8.760)	0	0	0
19/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	3,465.0000	2,781.0000	(19.740)	0	0	0
19/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	30,422.0000	33,656.0000	10.630	0	0	0
19/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	26,085.0000	23,219.0000	(10.987)	0	0	0
19/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	44,786.0000	48,613.0000	8.545	0	0	0
19/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,350.0000	1,038.0000	(23.111)	0	0	0
19/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	60,846.0000	65,044.0000	6.899	0	0	0
19/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	10,187.0000	11,832.0000	16.148	0	0	0
19/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	15,058.0000	13,010.0000	(13.601)	0	0	0
19/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	111,518.0000	116,018.0000	4.035	0	0	0
19/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	130.0000	91.0000	(30.000)	0	0	0
19/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	94,697.0000	99,169.0000	4.722	0	0	0
19/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	453.0000	332.0000	(26.711)	0	0	0
19/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	18,694.0000	21,157.0000	13.175	0	0	0
19/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	77,693.0000	82,084.0000	5.652	0	0	0
19/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	32.0000	21.0000	(34.375)	0	0	0
19/04/2006	R203	2006/11/02			Bond Future	7.4590	7.4000	(0.791)	0.0000	0.0000	0
19/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	9,248.0000	10,498.0000	13.516	0	0	0
19/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	45,054.0000	41,789.0000	(7.247)	0	0	0
19/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	31,578.0000	28,875.0000	(8.560)	0	0	0
19/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	34,866.0000	37,873.0000	8.624	0	0	0
19/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	24,010.0000	26,431.0000	10.083	0	0	0
19/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	61,070.0000	57,343.0000	(6.103)	0	0	0
19/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	15,468.0000	17,280.0000	11.715	0	0	0
19/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5,093.0000	5,882.0000	15.492	0	0	0
19/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	20,887.0000	18,792.0000	(10.030)	0	0	0
19/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	79,201.0000	75,137.0000	(5.131)	0	0	0
19/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	12,961.0000	11,452.0000	(11.643)	0	0	0

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19/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	47,755.0000	51,267.0000	7.354	0	0	0
19/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,566.0000	3,017.0000	17.576	0	0	0
19/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	62,205.0000	66,107.0000	6.273	0	0	0
19/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,505.0000	6,502.0000	(13.364)	0	0	0
19/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	93,689.0000	98,028.0000	4.631	0	0	0
19/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,013.0000	1,669.0000	(17.089)	0	0	0
19/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	77,680.0000	81,851.0000	5.369	0	0	0
19/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,039.0000	3,425.0000	(15.202)	0	0	0
19/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	926.0000	750.0000	(19.006)	0	0	0
19/04/2006	R203	2007/02/01			Bond Future	7.4710	7.4100	(0.816)	0.0000	0.0000	0
19/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	50,476.0000	53,831.0000	6.647	0	0	0
19/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	17,925.0000	16,249.0000	(9.350)	0	0	0
19/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	13,320.0000	14,767.0000	10.863	0	0	0
19/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	49,438.0000	46,296.0000	(6.355)	0	0	0
19/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	38,584.0000	41,497.0000	7.550	0	0	0
19/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	63,733.0000	67,461.0000	5.849	0	0	0
19/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,349.0000	1,140.0000	(15.493)	0	0	0
19/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	78,014.0000	82,034.0000	5.153	0	0	0
19/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	64,396.0000	60,834.0000	(5.531)	0	0	0
19/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	108,298.0000	112,677.0000	4.043	0	0	0
19/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	19,909.0000	21,832.0000	9.659	0	0	0
19/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,497.0000	2,142.0000	(14.217)	0	0	0
19/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	36,659.0000	33,993.0000	(7.272)	0	0	0
19/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	92,973.0000	97,206.0000	4.553	0	0	0
19/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,394.0000	3,825.0000	(12.949)	0	0	0
19/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,361.0000	6,500.0000	(11.697)	0	0	0
19/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,452.0000	9,478.0000	12.139	0	0	0
19/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	11,754.0000	10,520.0000	(10.499)	0	0	0
19/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5,065.0000	5,749.0000	13.504	0	0	0
19/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,167.0000	24,002.0000	(8.274)	0	0	0
19/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	81,307.0000	77,402.0000	(4.803)	0	0	0
19/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	28,339.0000	30,763.0000	8.554	0	0	0
19/04/2006	R204	2006/05/04			Bond Future	7.4430	7.3920	(0.685)	0.0000	0.0000	80
19/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	22.0000	7.0000	(68.182)	0	0	0

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19/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	45,107.0000	49,356.0000	9.420	0	0	0
19/04/2006	R204	2006/08/03			Bond Future	7.4500	7.3970	(0.711)	0.0000	0.0000	0
19/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,768.0000	3,090.0000	(17.994)	0	0	0
19/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	47,731.0000	51,424.0000	7.737	0	0	0
19/04/2006	R204	2006/11/02			Bond Future	7.4550	7.4010	(0.724)	0.0000	0.0000	0
19/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	48,738.0000	45,600.0000	(6.439)	0	0	0
19/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	10,920.0000	12,178.0000	11.520	0	0	0
19/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	17,725.0000	19,509.0000	10.065	0	0	0
19/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	34,542.0000	31,930.0000	(7.562)	0	0	0
19/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	26,873.0000	29,221.0000	8.737	0	0	0
19/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	23,229.0000	21,182.0000	(8.812)	0	0	0
19/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	570.0000	467.0000	(18.070)	0	0	0
19/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,806.0000	7,781.0000	(11.640)	0	0	0
19/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,256.0000	1,049.0000	(16.481)	0	0	0
19/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	6,242.0000	7,058.0000	13.073	0	0	0
19/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	65,615.0000	62,037.0000	(5.453)	0	0	0
19/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	84,791.0000	80,881.0000	(4.611)	0	0	0
19/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,289.0000	3,773.0000	14.716	0	0	0
19/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	38,330.0000	41,224.0000	7.550	0	0	0
19/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,750.0000	13,249.0000	(10.176)	0	0	0
19/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	51,813.0000	55,183.0000	6.504	0	0	0
19/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	99,633.0000	103,821.0000	4.203	0	0	0
19/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,575.0000	2,194.0000	(14.796)	0	0	0
19/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	82,968.0000	86,981.0000	4.837	0	0	0
19/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,926.0000	4,276.0000	(13.195)	0	0	0
19/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	66,866.0000	70,612.0000	5.602	0	0	0
19/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	116,480.0000	120,771.0000	3.684	0	0	0
19/04/2006	R204	2007/02/01			Bond Future	7.4640	7.4080	(0.750)	0.0000	0.0000	0
19/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	21,743.0000	23,640.0000	8.725	0	0	0
19/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	41,698.0000	44,555.0000	6.852	0	0	0
19/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	52,661.0000	49,600.0000	(5.813)	0	0	0
19/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	86,724.0000	82,916.0000	(4.391)	0	0	0
19/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	9,359.0000	10,381.0000	10.920	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
19/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	39,054.0000	36,457.0000	(6.650)	0	0	0
19/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	68,625.0000	65,154.0000	(5.058)	0	0	0
19/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,147.0000	17,510.0000	(8.550)	0	0	0
19/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	68,350.0000	71,997.0000	5.336	0	0	0
19/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,590.0000	11,382.0000	(9.595)	0	0	0
19/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	14,642.0000	16,075.0000	9.787	0	0	0
19/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,655.0000	6,341.0000	12.131	0	0	0
19/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	99,167.0000	103,306.0000	4.174	0	0	0
19/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,752.0000	4,189.0000	(11.848)	0	0	0
19/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	83,420.0000	87,350.0000	4.711	0	0	0
19/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,916.0000	7,070.0000	(10.687)	0	0	0
19/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	54,323.0000	57,609.0000	6.049	0	0	0
19/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	27,901.0000	25,790.0000	(7.566)	0	0	0
19/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	30,776.0000	33,159.0000	7.743	0	0	0
19/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,719.0000	2,365.0000	(13.019)	0	0	0
19/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	115,269.0000	119,551.0000	3.715	0	0	0
19/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,482.0000	1,271.0000	(14.238)	0	0	0
19/04/2006	R207	2006/05/04			Bond Future	7.4240	7.3760	(0.647)	0.0000	0.0000	0
19/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	46,940.0000	50,980.0000	8.607	0	0	0
19/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	18.0000	6.0000	(66.667)	0	0	0
19/04/2006	R207	2006/08/03			Bond Future	7.4310	7.3810	(0.673)	0.0000	0.0000	0
19/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	49,479.0000	53,028.0000	7.173	0	0	0
19/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,622.0000	2,998.0000	(17.228)	0	0	0
19/04/2006	R207	2006/11/02			Bond Future	7.4340	7.3830	(0.686)	0.0000	0.0000	0
19/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	17,620.0000	20,058.0000	13.837	0	0	0
19/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	12,208.0000	10,436.0000	(14.515)	0	0	0
19/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	118,283.0000	122,492.0000	3.558	0	0	0
19/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,852.0000	1,444.0000	(22.030)	0	0	0
19/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	30,805.0000	34,063.0000	10.576	0	0	0
19/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	46,994.0000	50,796.0000	8.090	0	0	0
19/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,035.0000	1,326.0000	28.116	0	0	0
19/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	59,557.0000	55,638.0000	(6.580)	0	0	0
19/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	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
19/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,250.0000	4,298.0000	(18.133)	0	0	0
19/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	528.0000	390.0000	(26.136)	0	0	0
19/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	22.0000	14.0000	(36.364)	0	0	0
19/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	64,720.0000	68,792.0000	6.292	0	0	0
19/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	100,767.0000	104,969.0000	4.170	0	0	0
19/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	82,841.0000	87,015.0000	5.039	0	0	0
19/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	120.0000	84.0000	(30.000)	0	0	0
19/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	8,490.0000	10,008.0000	17.880	0	0	0
19/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	39,940.0000	36,486.0000	(8.648)	0	0	0
19/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	3,333.0000	4,088.0000	22.652	0	0	0
19/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	23,792.0000	21,100.0000	(11.315)	0	0	0
19/04/2006	R207	2007/02/01			Bond Future	7.4400	7.3890	(0.685)	0.0000	0.0000	0
19/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,389.0000	11,297.0000	(8.814)	0	0	0
19/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	70,804.0000	74,198.0000	4.794	0	0	0
19/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	56,554.0000	59,622.0000	5.425	0	0	0
19/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	43,658.0000	46,335.0000	6.132	0	0	0
19/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,873.0000	17,391.0000	(7.852)	0	0	0
19/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	68,414.0000	65,236.0000	(4.645)	0	0	0
19/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,782.0000	7,017.0000	(9.830)	0	0	0
19/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,670.0000	4,162.0000	(10.878)	0	0	0
19/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	27,566.0000	25,651.0000	(6.947)	0	0	0
19/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,461.0000	1,270.0000	(13.073)	0	0	0
19/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	86,040.0000	89,691.0000	4.243	0	0	0
19/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	118,062.0000	122,030.0000	3.361	0	0	0
19/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	101,900.0000	105,739.0000	3.767	0	0	0
19/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,675.0000	2,355.0000	(11.963)	0	0	0
19/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	32,430.0000	34,673.0000	6.916	0	0	0
19/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6,158.0000	6,821.0000	10.766	0	0	0
19/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	10,097.0000	11,078.0000	9.716	0	0	0
19/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	86,734.0000	83,238.0000	(4.031)	0	0	0
19/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	52,333.0000	49,538.0000	(5.341)	0	0	0
19/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	38,692.0000	36,329.0000	(6.107)	0	0	0
19/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	23,077.0000	24,873.0000	7.783	0	0	0
19/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	15,663.0000	17,028.0000	8.715	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
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Grand Total:										2,618
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