

Derivatives High/Low Report

High/Low for 20/04/2006

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
20/04/2006	GOVI 2006/05/04			jGovi	242.0770	241.7970	(0.116)	0.0000	0.0000	699
20/04/2006	GOVI 2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
20/04/2006	GOVI 2006/05/04	230.00	Call	jGovi	120,770.0000	117,970.0000	(2.318)	0	0	0
20/04/2006	GOVI 2006/08/03			jGovi	246.3950	246.1100	(0.116)	0.0000	0.0000	0
20/04/2006	GOVI 2006/08/03	230.00	Put	jGovi	24.0000	27.0000	12.500	0	0	0
20/04/2006	GOVI 2006/08/03	230.00	Call	jGovi	163,974.0000	161,127.0000	(1.736)	0	0	0
20/04/2006	GOVI 2006/11/02			jGovi	250.8250	250.5560	(0.107)	0.0000	0.0000	3
20/04/2006	GOVI 2006/11/02	230.00	Call	jGovi	208,293.0000	205,607.0000	(1.290)	0	0	0
20/04/2006	GOVI 2006/11/02	230.00	Put	jGovi	43.0000	47.0000	9.302	0	0	0
20/04/2006	GOVI 2007/02/01			jGovi	255.2630	255.0180	(0.096)	0.0000	0.0000	0
20/04/2006	GOVI 2007/02/01	230.00	Put	jGovi	30.0000	33.0000	10.000	0	0	0
20/04/2006	GOVI 2007/02/01	230.00	Call	jGovi	252,660.0000	250,213.0000	(0.968)	0	0	0
20/04/2006	J153 2010/08/31			jSwap	7.1810	7.1990	0.251	0.0000	0.0000	0
20/04/2006	J157 2015/09/15			jSwap	7.4020	7.4200	0.243	0.0000	0.0000	0
20/04/2006	J186 2026/12/21			jSwap	7.1010	7.1250	0.338	0.0000	0.0000	0
20/04/2006	J194 2008/02/28			jSwap	7.1020	7.1330	0.436	0.0000	0.0000	0
20/04/2006	J201 2014/12/22			jSwap	7.3640	7.3870	0.312	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/04/2006	J203	2017/09/15			jSwap	7.3860	7.4100	0.325	0.0000	0.0000	0
20/04/2006	J204	2018/12/21			jSwap	7.3800	7.4040	0.325	0.0000	0.0000	0
20/04/2006	J207	2020/01/15			jSwap	7.3630	7.3880	0.340	0.0000	0.0000	0
20/04/2006	JBAR	2005/03/16			jBar	7.0920	7.0920	-	0.0000	0.0000	0
20/04/2006	JFRA	2006/05/04			jFra	7.1140	7.1460	0.450	0.0000	0.0000	0
20/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	417.0000	464.0000	11.271	0	0	0
20/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	138.0000	106.0000	(23.188)	0	0	0
20/04/2006	JFRA	2006/08/03			jFra	7.1490	7.1490	-	0.0000	0.0000	0
20/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	938.0000	935.0000	(0.320)	0	0	0
20/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	573.0000	570.0000	(0.524)	0	0	0
20/04/2006	JFRA	2006/11/02			jFra	7.1840	7.1910	0.097	0.0000	0.0000	0
20/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	853.0000	843.0000	(1.172)	0	0	0
20/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,304.0000	1,311.0000	0.537	0	0	0
20/04/2006	JFRA	2007/02/01			jFra	7.2510	7.2560	0.069	0.0000	0.0000	500
20/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,008.0000	1,011.0000	0.298	0	0	0
20/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,618.0000	1,609.0000	(0.556)	0	0	0
20/04/2006	JFRA	2007/05/03			jFra	7.3140	7.3200	0.082	0.0000	0.0000	0
20/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,288.0000	1,292.0000	0.311	0	0	0
20/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,743.0000	1,733.0000	(0.574)	0	0	0
20/04/2006	JFRA	2007/08/02			jFra	7.3640	7.3670	0.041	0.0000	0.0000	0
20/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,514.0000	1,516.0000	0.132	0	0	0
20/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,847.0000	1,841.0000	(0.325)	0	0	0
20/04/2006	JFRA	2007/11/01			jFra	7.4350	7.4440	0.121	0.0000	0.0000	0
20/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,835.0000	1,845.0000	0.545	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
20/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,006.0000	1,992.0000	(0.698)	0	0	0
20/04/2006	JFRA	2008/02/07			jFra	7.4720	7.4930	0.281	0.0000	0.0000	0
20/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,825.0000	26,775.0000	(0.186)	0	0	0
20/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,772.0000	26,779.0000	0.026	0	0	0
20/04/2006	JN02	2006/05/04			jNote	7.2800	7.2900	0.137	0.0000	0.0000	0
20/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	4,350.0000	4,318.0000	(0.736)	0	0	0
20/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	3,749.0000	3,518.0000	(6.162)	0	0	0
20/04/2006	JN02	2006/08/03			jNote	7.3300	7.3460	0.218	0.0000	0.0000	0
20/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	10,015.0000	9,822.0000	(1.927)	0	0	0
20/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,500.0000	11,603.0000	0.896	0	0	0
20/04/2006	JN02	2006/11/02			jNote	7.3780	7.4040	0.352	0.0000	0.0000	0
20/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,479.0000	13,211.0000	(1.988)	0	0	0
20/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	15,854.0000	16,068.0000	1.350	0	0	0
20/04/2006	JN05	2006/05/04			jNote	7.4770	7.5100	0.441	0.0000	0.0000	0
20/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	951.0000	658.0000	(30.810)	0	0	0
20/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	10,376.0000	11,447.0000	10.322	0	0	0
20/04/2006	JN05	2006/08/03			jNote	7.5070	7.5410	0.453	0.0000	0.0000	0
20/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,196.0000	5,673.0000	(8.441)	0	0	0
20/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	16,857.0000	17,736.0000	5.214	0	0	0
20/04/2006	JN05	2006/11/02			jNote	7.5350	7.5710	0.478	0.0000	0.0000	0
20/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	21,228.0000	22,124.0000	4.221	0	0	0
20/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,417.0000	8,830.0000	(6.233)	0	0	0
20/04/2006	JN10	2006/05/04			jNote	7.5440	7.5630	0.252	0.0000	0.0000	0
20/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	74.0000	40.0000	(45.946)	0	0	0
20/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	20,645.0000	21,914.0000	6.147	0	0	0
20/04/2006	JN10	2006/08/03			jNote	7.5600	7.5780	0.238	0.0000	0.0000	0
20/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	24,798.0000	25,742.0000	3.807	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
20/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,131.0000	2,844.0000	(9.166)	0	0	0
20/04/2006	JN10	2006/11/02			jNote	7.5740	7.5910	0.224	0.0000	0.0000	0
20/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,900.0000	5,560.0000	(5.763)	0	0	0
20/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	28,521.0000	29,340.0000	2.872	0	0	0
20/04/2006	JROD	2006/04/28			jRod	6.7090	6.7090	-	0.0000	0.0000	0
20/04/2006	JROD	2006/05/31			jRod	6.7930	6.7890	(0.059)	0.0000	0.0000	0
20/04/2006	JROD	2006/06/30			jRod	6.9240	6.9180	(0.087)	0.0000	0.0000	0
20/04/2006	JROD	2006/07/31			jRod	6.9290	6.9270	(0.029)	0.0000	0.0000	0
20/04/2006	JROD	2006/08/31			jRod	6.9960	6.9970	0.014	0.0000	0.0000	0
20/04/2006	R153	2006/05/04			Bond Future	7.1820	7.2020	0.278	0.0000	0.0000	228
20/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	1,580.0000	1,791.0000	13.354	0	0	10
20/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	4,382.0000	3,768.0000	(14.012)	0	0	0
20/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	363.0000	242.0000	(33.333)	0	0	0
20/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	7,902.0000	8,605.0000	8.896	0	0	0
20/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	43,067.0000	42,242.0000	(1.916)	0	0	0
20/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
20/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	81,646.0000	80,822.0000	(1.009)	0	0	0
20/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,867.0000	52,042.0000	(1.561)	0	0	0
20/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	62,562.0000	61,738.0000	(1.317)	0	0	0
20/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	72,155.0000	71,330.0000	(1.143)	0	0	0
20/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	17,992.0000	18,816.0000	4.580	0	0	0
20/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	33,162.0000	32,337.0000	(2.488)	0	0	0
20/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	13,139.0000	12,326.0000	(6.188)	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
20/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	109.0000	120.0000	10.092	0	0	0
20/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	23,153.0000	22,328.0000	(3.563)	0	0	0
20/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
20/04/2006	R153	2006/08/03			Bond Future	7.1730	7.1950	0.307	0.0000	0.0000	24
20/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	6,379.0000	6,723.0000	5.393	0	0	0
20/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	9,376.0000	8,864.0000	(5.461)	0	0	0
20/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,444.0000	3,646.0000	5.865	0	0	100
20/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	16,109.0000	15,454.0000	(4.066)	0	0	0
20/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	59,672.0000	58,821.0000	(1.426)	0	0	0
20/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	41,569.0000	40,741.0000	(1.992)	0	0	0
20/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	486.0000	516.0000	6.173	0	0	0
20/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	50,606.0000	49,763.0000	(1.666)	0	0	0
20/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	122.0000	128.0000	4.918	0	0	0
20/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	68,709.0000	67,855.0000	(1.243)	0	0	0
20/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	243.0000	257.0000	5.761	0	0	0
20/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	65.0000	69.0000	6.154	0	0	0
20/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	933.0000	990.0000	6.109	0	0	0
20/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	32,640.0000	31,840.0000	(2.451)	0	0	0
20/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,359.0000	4,029.0000	(7.571)	0	0	0
20/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	11,129.0000	11,656.0000	4.735	0	0	0
20/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	1,793.0000	1,903.0000	6.135	0	0	0
20/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	24,028.0000	23,281.0000	(3.109)	0	0	0
20/04/2006	R153	2006/11/02			Bond Future	7.1670	7.1880	0.293	0.0000	0.0000	0
20/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	40,983.0000	40,289.0000	(1.693)	0	0	0
20/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,043.0000	2,120.0000	3.769	0	0	100
20/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,437.0000	1,490.0000	3.688	0	0	0
20/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	49,137.0000	48,419.0000	(1.461)	0	0	0
20/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	12,196.0000	11,749.0000	(3.665)	0	0	0
20/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	13,170.0000	13,609.0000	3.333	0	0	0
20/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	9,153.0000	9,477.0000	3.540	0	0	0
20/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	7,018.0000	6,687.0000	(4.716)	0	0	0
20/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	33,038.0000	32,379.0000	(1.995)	0	0	0
20/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,424.0000	3,215.0000	(6.104)	0	0	0
20/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	18,861.0000	19,423.0000	2.980	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
20/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	6,258.0000	6,490.0000	3.707	0	0	0
20/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	738.0000	764.0000	3.523	0	0	0
20/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	74,015.0000	73,262.0000	(1.017)	0	0	0
20/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	540.0000	558.0000	3.333	0	0	0
20/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	65,704.0000	64,959.0000	(1.134)	0	0	0
20/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,025.0000	1,062.0000	3.610	0	0	0
20/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	57,400.0000	56,665.0000	(1.280)	0	0	0
20/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	26,113.0000	26,780.0000	2.554	0	0	0
20/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	25,444.0000	24,835.0000	(2.393)	0	0	0
20/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	18,407.0000	17,867.0000	(2.934)	0	0	0
20/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	4,278.0000	4,440.0000	3.787	0	0	0
20/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,300.0000	1,197.0000	(7.923)	0	0	0
20/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	2,942.0000	3,053.0000	3.773	0	0	0
20/04/2006	R153	2007/02/01			Bond Future	7.1740	7.1920	0.251	0.0000	0.0000	0
20/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	10,013.0000	9,727.0000	(2.856)	0	0	0
20/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	14,921.0000	14,568.0000	(2.366)	0	0	0
20/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	12,313.0000	12,578.0000	2.152	0	0	0
20/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	16,011.0000	16,344.0000	2.080	0	0	0
20/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,476.0000	2,524.0000	1.939	0	0	0
20/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	70,742.0000	70,162.0000	(0.820)	0	0	0
20/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,058.0000	2,097.0000	1.895	0	0	0
20/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	63,162.0000	62,592.0000	(0.902)	0	0	0
20/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,011.0000	3,072.0000	2.026	0	0	0
20/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	55,626.0000	55,069.0000	(1.001)	0	0	0
20/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,728.0000	3,806.0000	2.092	0	0	0
20/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	33,830.0000	33,339.0000	(1.451)	0	0	0
20/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	40,915.0000	40,396.0000	(1.268)	0	0	0
20/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	48,199.0000	47,658.0000	(1.122)	0	0	0
20/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,664.0000	4,763.0000	2.123	0	0	0
20/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,469.0000	7,633.0000	2.196	0	0	0
20/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	27,053.0000	26,599.0000	(1.678)	0	0	0
20/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,874.0000	6,001.0000	2.162	0	0	0
20/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	20,692.0000	20,282.0000	(1.981)	0	0	0
20/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	26,681.0000	27,160.0000	1.795	0	0	0
20/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	6,096.0000	5,883.0000	(3.494)	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
20/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3,230.0000	3,091.0000	(4.303)	0	0	0
20/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	20,780.0000	21,186.0000	1.954	0	0	0
20/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	9,557.0000	9,766.0000	2.187	0	0	0
20/04/2006	R157	2006/05/04			Bond Future	7.3870	7.4070	0.271	0.0000	0.0000	109
20/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	127,142.0000	125,464.0000	(1.320)	0	0	0
20/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	123.0000	134.0000	8.943	0	0	0
20/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
20/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	89,460.0000	87,781.0000	(1.877)	0	0	0
20/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	21.0000	10.0000	(52.381)	0	0	0
20/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	30,179.0000	28,511.0000	(5.527)	0	0	0
20/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	50,256.0000	48,577.0000	(3.341)	0	0	0
20/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	145,433.0000	143,754.0000	(1.154)	0	0	0
20/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	1,492.0000	1,075.0000	(27.949)	0	0	0
20/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	13,065.0000	14,326.0000	9.652	0	0	0
20/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	33,044.0000	34,712.0000	5.048	0	0	0
20/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	108,488.0000	106,809.0000	(1.548)	0	0	0
20/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
20/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	70,052.0000	68,373.0000	(2.397)	0	0	0
20/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	2,165.0000	2,456.0000	13.441	0	0	0
20/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	11,616.0000	10,227.0000	(11.958)	0	0	50
20/04/2006	R157	2006/08/03			Bond Future	7.3910	7.4120	0.284	0.0000	0.0000	4
20/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	274.0000	292.0000	6.569	0	0	0
20/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	21,849.0000	22,852.0000	4.591	0	0	0
20/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	10,217.0000	9,499.0000	(7.028)	0	0	0
20/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	123.0000	130.0000	5.691	0	0	0
20/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	106,040.0000	104,336.0000	(1.607)	0	0	0
20/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	124,156.0000	122,442.0000	(1.381)	0	0	0
20/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	56.0000	59.0000	5.357	0	0	0
20/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	142,007.0000	140,289.0000	(1.210)	0	0	0
20/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	612.0000	652.0000	6.536	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
20/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	36,313.0000	37,674.0000	3.748	0	0	0
20/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	51,727.0000	50,190.0000	(2.971)	0	0	0
20/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	2,941.0000	3,125.0000	6.256	0	0	0
20/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	35,194.0000	33,834.0000	(3.864)	0	0	0
20/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	3,737.0000	3,377.0000	(9.633)	0	0	0
20/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	87,753.0000	86,071.0000	(1.917)	0	0	0
20/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	69,508.0000	67,874.0000	(2.351)	0	0	0
20/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	6,153.0000	6,515.0000	5.883	0	0	100
20/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,358.0000	1,446.0000	6.480	0	0	0
20/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	21,003.0000	19,922.0000	(5.147)	0	0	0
20/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	12,099.0000	12,740.0000	5.298	0	0	0
20/04/2006	R157	2006/11/02			Bond Future	7.3970	7.4170	0.270	0.0000	0.0000	0
20/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	15,743.0000	15,031.0000	(4.523)	0	0	0
20/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	27,575.0000	28,462.0000	3.217	0	0	0
20/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	155,978.0000	154,397.0000	(1.014)	0	0	0
20/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	121,973.0000	120,424.0000	(1.270)	0	0	0
20/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,231.0000	1,280.0000	3.981	0	0	0
20/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	139,051.0000	137,482.0000	(1.128)	0	0	0
20/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	769.0000	800.0000	4.031	0	0	0
20/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,035.0000	3,159.0000	4.086	0	0	117
20/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	11,907.0000	12,355.0000	3.762	0	0	158
20/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	87,686.0000	86,211.0000	(1.682)	0	0	0
20/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	39,780.0000	38,629.0000	(2.893)	0	0	0
20/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	239.0000	249.0000	4.184	0	0	0
20/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,926.0000	2,005.0000	4.102	0	0	0
20/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	172,625.0000	171,036.0000	(0.920)	0	0	0
20/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	26,568.0000	25,615.0000	(3.587)	0	0	0
20/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	483.0000	502.0000	3.934	0	0	0
20/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	18,357.0000	19,004.0000	3.525	0	0	0
20/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	104,794.0000	103,273.0000	(1.451)	0	0	0
20/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	40,265.0000	41,404.0000	2.829	0	0	0
20/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	70,896.0000	69,491.0000	(1.982)	0	0	0
20/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,331.0000	3,088.0000	(7.295)	0	0	0
20/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	8,000.0000	7,540.0000	(5.750)	0	0	0
20/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	56,427.0000	57,783.0000	2.403	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
20/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	7,607.0000	7,906.0000	3.931	0	0	0
20/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	4,811.0000	5,005.0000	4.032	0	0	0
20/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	54,769.0000	53,468.0000	(2.375)	0	0	0
20/04/2006	R157	2007/02/01			Bond Future	7.4100	7.4290	0.256	0.0000	0.0000	0
20/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,095.0000	3,177.0000	2.649	0	0	0
20/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	137,103.0000	135,705.0000	(1.020)	0	0	0
20/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	153,198.0000	151,779.0000	(0.926)	0	0	0
20/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,108.0000	4,218.0000	2.678	0	0	0
20/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,353.0000	2,414.0000	2.592	0	0	0
20/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	34,170.0000	34,962.0000	2.318	0	0	0
20/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,501.0000	1,541.0000	2.665	0	0	0
20/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	21,622.0000	20,935.0000	(3.177)	0	0	0
20/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	120,966.0000	119,596.0000	(1.133)	0	0	0
20/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	168,875.0000	167,436.0000	(0.852)	0	0	0
20/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	5,499.0000	5,648.0000	2.710	0	0	0
20/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,415.0000	7,616.0000	2.711	0	0	0
20/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	104,887.0000	103,556.0000	(1.269)	0	0	0
20/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	13,143.0000	12,637.0000	(3.850)	0	0	0
20/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	45,601.0000	46,575.0000	2.136	0	0	0
20/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	25,416.0000	26,040.0000	2.455	0	0	0
20/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	44,854.0000	43,854.0000	(2.229)	0	0	0
20/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	32,408.0000	31,552.0000	(2.641)	0	0	0
20/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	58,673.0000	57,555.0000	(1.905)	0	0	0
20/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	89,006.0000	87,727.0000	(1.437)	0	0	0
20/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	18,686.0000	19,166.0000	2.569	0	0	0
20/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,056.0000	10,326.0000	2.685	0	0	0
20/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,685.0000	14,047.0000	2.645	0	0	0
20/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	73,516.0000	72,306.0000	(1.646)	0	0	0
20/04/2006	R186	2006/05/04			Bond Future	7.1360	7.1610	0.350	0.0000	0.0000	34
20/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	18,542.0000	15,805.0000	(14.761)	0	0	0
20/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	3,222.0000	3,867.0000	20.019	0	0	0
20/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
20/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	79,523.0000	76,142.0000	(4.252)	0	0	0
20/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	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
20/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	139,154.0000	135,772.0000	(2.430)	0	0	0
20/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	220,866.0000	217,484.0000	(1.531)	0	0	0
20/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	90,468.0000	93,850.0000	3.738	0	0	0
20/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	194,603.0000	191,221.0000	(1.738)	0	0	0
20/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	167,379.0000	163,997.0000	(2.021)	0	0	0
20/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	48,187.0000	44,836.0000	(6.954)	0	0	0
20/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	172.0000	203.0000	18.023	0	0	0
20/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	109,883.0000	106,501.0000	(3.078)	0	0	0
20/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	53,886.0000	57,255.0000	6.252	0	0	0
20/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	22.0000	8.0000	(63.636)	0	0	0
20/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	20,799.0000	23,446.0000	12.727	0	0	0
20/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	2,177.0000	1,442.0000	(33.762)	0	0	0
20/04/2006	R186	2006/08/03			Bond Future	7.1330	7.1590	0.365	0.0000	0.0000	0
20/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	33,089.0000	30,886.0000	(6.658)	0	0	0
20/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	17,475.0000	18,765.0000	7.382	0	0	0
20/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	139,295.0000	135,866.0000	(2.462)	0	0	0
20/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	646.0000	710.0000	9.907	0	0	0
20/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	166,904.0000	163,432.0000	(2.080)	0	0	0
20/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,906.0000	2,077.0000	8.972	0	0	0
20/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	191.0000	212.0000	10.995	0	0	0
20/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	193,838.0000	190,350.0000	(1.799)	0	0	0
20/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	49.0000	55.0000	12.245	0	0	0
20/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	83,456.0000	80,318.0000	(3.760)	0	0	0
20/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	56,681.0000	53,893.0000	(4.919)	0	0	0
20/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	4,074.0000	4,430.0000	8.738	0	0	0
20/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	4,980.0000	4,339.0000	(12.871)	0	0	0
20/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	219,928.0000	216,436.0000	(1.588)	0	0	0
20/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	8,595.0000	9,301.0000	8.214	0	0	0
20/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
20/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	245,139.0000	241,646.0000	(1.425)	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
20/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	58,041.0000	60,894.0000	4.915	0	0	0
20/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	33,263.0000	35,348.0000	6.268	0	0	0
20/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	11.0000	13.0000	18.182	0	0	0
20/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	111,460.0000	108,137.0000	(2.981)	0	0	0
20/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	15,180.0000	13,772.0000	(9.275)	0	0	0
20/04/2006	R186	2006/11/02			Bond Future	7.1290	7.1550	0.365	0.0000	0.0000	0
20/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	26,650.0000	28,027.0000	5.167	0	0	0
20/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	42,686.0000	40,593.0000	(4.903)	0	0	0
20/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	219,407.0000	215,964.0000	(1.569)	0	0	0
20/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3,935.0000	3,513.0000	(10.724)	0	0	0
20/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	6,720.0000	7,116.0000	5.893	0	0	0
20/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	10,580.0000	11,191.0000	5.775	0	0	0
20/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	116,062.0000	112,988.0000	(2.649)	0	0	0
20/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	141,744.0000	138,500.0000	(2.289)	0	0	0
20/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	92,087.0000	95,135.0000	3.310	0	0	0
20/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	63,541.0000	66,082.0000	3.999	0	0	0
20/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,485.0000	3,710.0000	6.456	0	0	0
20/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,697.0000	1,817.0000	7.071	0	0	0
20/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	334.0000	361.0000	8.084	0	0	0
20/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	776.0000	835.0000	7.603	0	0	0
20/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	193,859.0000	190,449.0000	(1.759)	0	0	0
20/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	167,856.0000	164,505.0000	(1.996)	0	0	0
20/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	89,945.0000	87,085.0000	(3.180)	0	0	0
20/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	65,105.0000	62,565.0000	(3.901)	0	0	0
20/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	16,827.0000	17,757.0000	5.527	0	0	0
20/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	11,416.0000	10,487.0000	(8.138)	0	0	0
20/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	41,668.0000	43,610.0000	4.661	0	0	0
20/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	24,253.0000	22,726.0000	(6.296)	0	0	0
20/04/2006	R186	2007/02/01			Bond Future	7.1290	7.1540	0.351	0.0000	0.0000	0
20/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	25,269.0000	26,277.0000	3.989	0	0	0
20/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	73,197.0000	70,893.0000	(3.148)	0	0	0
20/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	97,053.0000	94,484.0000	(2.647)	0	0	0
20/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	18,253.0000	18,996.0000	4.071	0	0	0
20/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	35,272.0000	36,628.0000	3.844	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
20/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	145,622.0000	142,681.0000	(2.020)	0	0	0
20/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	13,303.0000	13,850.0000	4.112	0	0	0
20/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	51,189.0000	49,233.0000	(3.821)	0	0	0
20/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	170,049.0000	166,977.0000	(1.807)	0	0	0
20/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	8,306.0000	8,676.0000	4.455	0	0	0
20/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	95,945.0000	98,636.0000	2.805	0	0	0
20/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	121,885.0000	119,120.0000	(2.269)	0	0	0
20/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	8,488.0000	7,868.0000	(7.304)	0	0	0
20/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	69,749.0000	72,004.0000	3.233	0	0	0
20/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	194,722.0000	191,560.0000	(1.624)	0	0	0
20/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,000.0000	5,240.0000	4.800	0	0	0
20/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	32,157.0000	30,632.0000	(4.742)	0	0	0
20/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	49,440.0000	51,227.0000	3.614	0	0	0
20/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	18,027.0000	16,971.0000	(5.858)	0	0	0
20/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,903.0000	3,052.0000	5.133	0	0	0
20/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,625.0000	1,714.0000	5.477	0	0	0
20/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	219,293.0000	216,071.0000	(1.469)	0	0	0
20/04/2006	R194	2006/05/04			Bond Future	7.0810	7.1170	0.508	7.1100	7.1100	55
20/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,743.0000	6,362.0000	10.778	0	0	0
20/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	11.0000	15.0000	36.364	0	0	0
20/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,138.0000	23,517.0000	(2.573)	0	0	0
20/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,939.0000	19,318.0000	(3.114)	0	0	0
20/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,216.0000	6,598.0000	(8.564)	0	0	0
20/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
20/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,486.0000	15,108.0000	4.294	0	0	0
20/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,101.0000	10,722.0000	6.148	0	0	0
20/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,314.0000	27,693.0000	(2.193)	0	0	0
20/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	228.0000	313.0000	37.281	0	0	0
20/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	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
20/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	3,142.0000	2,605.0000	(17.091)	0	0	0
20/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,468.0000	31,846.0000	(1.916)	0	0	0
20/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	476.0000	293.0000	(38.445)	0	0	0
20/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	1,877.0000	2,315.0000	23.335	0	0	0
20/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,473.0000	10,852.0000	(5.413)	0	0	0
20/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,718.0000	15,096.0000	(3.957)	0	0	0
20/04/2006	R194	2006/08/03			Bond Future	7.0440	7.0860	0.596	0.0000	0.0000	0
20/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,759.0000	1,971.0000	12.052	0	0	0
20/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,766.0000	7,260.0000	(6.516)	0	0	0
20/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	960.0000	1,084.0000	12.917	0	0	0
20/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	13.0000	15.0000	15.385	0	0	0
20/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,275.0000	5,756.0000	9.118	0	0	0
20/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,167.0000	24,540.0000	(2.491)	0	0	0
20/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	855.0000	707.0000	(17.310)	0	0	0
20/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	41.0000	47.0000	14.634	0	0	0
20/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,841.0000	4,423.0000	(8.635)	0	0	0
20/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,561.0000	20,938.0000	(2.889)	0	0	0
20/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,774.0000	28,145.0000	(2.186)	0	0	0
20/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	116.0000	133.0000	14.655	0	0	0
20/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
20/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,984.0000	17,372.0000	(3.403)	0	0	0
20/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	295.0000	335.0000	13.559	0	0	0
20/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,100.0000	3,436.0000	10.839	0	0	0
20/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,034.0000	10,474.0000	(5.075)	0	0	0
20/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,440.0000	2,147.0000	(12.008)	0	0	0
20/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	522.0000	592.0000	13.410	0	0	0
20/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,494.0000	13,904.0000	(4.071)	0	0	0
20/04/2006	R194	2006/11/02			Bond Future	7.0040	7.0470	0.614	0.0000	0.0000	0
20/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,386.0000	2,583.0000	8.256	0	0	0
20/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,005.0000	5,363.0000	7.153	0	0	0
20/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,498.0000	5,151.0000	(6.311)	0	0	0
20/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,777.0000	1,590.0000	(10.523)	0	0	0
20/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	278.0000	306.0000	10.072	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
20/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,060.0000	7,511.0000	6.388	0	0	0
20/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	641.0000	547.0000	(14.665)	0	0	0
20/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,946.0000	7,543.0000	(5.072)	0	0	0
20/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,737.0000	10,257.0000	5.340	0	0	0
20/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
20/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	114.0000	89.0000	(21.930)	0	0	0
20/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,378.0000	3,104.0000	(8.111)	0	0	0
20/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,684.0000	1,826.0000	8.432	0	0	0
20/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,429.0000	3,700.0000	7.903	0	0	0
20/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	12,851.0000	13,394.0000	4.225	0	0	0
20/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,211.0000	1,313.0000	8.423	0	0	0
20/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,610.0000	10,167.0000	(4.175)	0	0	0
20/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	506.0000	552.0000	9.091	0	0	0
20/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,137.0000	15,639.0000	(3.086)	0	0	0
20/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,006.0000	18,488.0000	(2.725)	0	0	0
20/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,394.0000	12,923.0000	(3.516)	0	0	0
20/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	872.0000	946.0000	8.486	0	0	0
20/04/2006	R194	2007/02/01			Bond Future	6.9800	7.0230	0.616	0.0000	0.0000	0
20/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,905.0000	9,574.0000	(3.342)	0	0	0
20/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,484.0000	2,307.0000	(7.126)	0	0	0
20/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,446.0000	2,584.0000	5.642	0	0	0
20/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,856.0000	5,122.0000	5.478	0	0	0
20/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,349.0000	1,228.0000	(8.970)	0	0	0
20/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,014.0000	3,185.0000	5.674	0	0	0
20/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,021.0000	2,133.0000	5.542	0	0	0
20/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,144.0000	8,518.0000	4.592	0	0	0
20/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,309.0000	6,631.0000	5.104	0	0	0
20/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	12,123.0000	11,772.0000	(2.895)	0	0	0
20/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,788.0000	5,517.0000	(4.682)	0	0	0
20/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,699.0000	1,791.0000	5.415	0	0	0
20/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	14,160.0000	13,787.0000	(2.634)	0	0	0
20/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	563.0000	600.0000	6.572	0	0	0
20/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,551.0000	18,145.0000	(2.189)	0	0	0
20/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	835.0000	886.0000	6.108	0	0	0
20/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,310.0000	15,919.0000	(2.397)	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
20/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,206.0000	1,275.0000	5.721	0	0	0
20/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	586.0000	518.0000	(11.604)	0	0	0
20/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,332.0000	10,749.0000	4.036	0	0	0
20/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,780.0000	7,475.0000	(3.920)	0	0	0
20/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,818.0000	4,032.0000	5.605	0	0	0
20/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	167.0000	141.0000	(15.569)	0	0	0
20/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,024.0000	3,796.0000	(5.666)	0	0	0
20/04/2006	R201	2006/05/04			Bond Future	7.3730	7.3980	0.339	0.0000	0.0000	66
20/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	86,720.0000	85,061.0000	(1.913)	0	0	0
20/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	71,657.0000	69,998.0000	(2.315)	0	0	0
20/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	101,495.0000	99,836.0000	(1.635)	0	0	0
20/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	115,988.0000	114,329.0000	(1.430)	0	0	0
20/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	40,642.0000	38,983.0000	(4.082)	0	0	0
20/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	56,300.0000	54,641.0000	(2.947)	0	0	0
20/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	60.0000	71.0000	18.333	0	0	0
20/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	9,695.0000	8,313.0000	(14.255)	0	0	0
20/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	24,734.0000	23,087.0000	(6.659)	0	0	0
20/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	1,302.0000	1,578.0000	21.198	0	0	0
20/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R201	2006/08/03			Bond Future	7.3790	7.4050	0.352	0.0000	0.0000	0
20/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	27,601.0000	26,246.0000	(4.909)	0	0	0
20/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	1,798.0000	1,961.0000	9.066	0	0	0
20/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	55,537.0000	53,928.0000	(2.897)	0	0	0
20/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	834.0000	911.0000	9.233	0	0	0
20/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	41,169.0000	39,646.0000	(3.699)	0	0	0
20/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	3,856.0000	4,188.0000	8.610	0	0	0
20/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	32.0000	35.0000	9.375	0	0	0
20/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	15,900.0000	14,834.0000	(6.704)	0	0	0
20/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	70,137.0000	68,487.0000	(2.353)	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
20/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	8,081.0000	8,702.0000	7.685	0	0	0
20/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	113,220.0000	111,534.0000	(1.489)	0	0	0
20/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	99,028.0000	97,345.0000	(1.700)	0	0	0
20/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	84,630.0000	82,955.0000	(1.979)	0	0	0
20/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	390.0000	425.0000	8.974	0	0	0
20/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
20/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	120.0000	132.0000	10.000	0	0	0
20/04/2006	R201	2006/11/02			Bond Future	7.3820	7.4080	0.352	0.0000	0.0000	0
20/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	29,541.0000	30,768.0000	4.154	0	0	0
20/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	10,942.0000	10,234.0000	(6.470)	0	0	0
20/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	19,352.0000	20,291.0000	4.852	0	0	0
20/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	12,389.0000	13,052.0000	5.352	0	0	0
20/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	19,838.0000	18,854.0000	(4.960)	0	0	0
20/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,973.0000	4,553.0000	(8.446)	0	0	0
20/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	110,799.0000	109,167.0000	(1.473)	0	0	0
20/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	43,218.0000	41,862.0000	(3.138)	0	0	0
20/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	7,762.0000	8,206.0000	5.720	0	0	0
20/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	30,777.0000	29,575.0000	(3.906)	0	0	0
20/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	42,702.0000	44,163.0000	3.421	0	0	0
20/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	197.0000	212.0000	7.614	0	0	0
20/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	4,922.0000	5,213.0000	5.912	0	0	0
20/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	56,434.0000	54,975.0000	(2.585)	0	0	0
20/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,670.0000	1,485.0000	(11.078)	0	0	0
20/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	454.0000	486.0000	7.048	0	0	0
20/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,138.0000	3,326.0000	5.991	0	0	0
20/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	97,123.0000	95,508.0000	(1.663)	0	0	0
20/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	978.0000	1,043.0000	6.646	0	0	0
20/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	69,988.0000	68,460.0000	(2.183)	0	0	0
20/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	1,967.0000	2,087.0000	6.101	0	0	0
20/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	83,455.0000	81,872.0000	(1.897)	0	0	0
20/04/2006	R201	2007/02/01			Bond Future	7.3920	7.4170	0.338	0.0000	0.0000	0
20/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	33,406.0000	32,343.0000	(3.182)	0	0	0
20/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	8,793.0000	9,152.0000	4.083	0	0	0
20/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	45,574.0000	44,389.0000	(2.600)	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
20/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	22,845.0000	23,703.0000	3.756	0	0	0
20/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	57,533.0000	56,248.0000	(2.234)	0	0	0
20/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	11,553.0000	12,035.0000	4.172	0	0	0
20/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	32,122.0000	33,204.0000	3.368	0	0	0
20/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,092.0000	6,350.0000	4.235	0	0	0
20/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	95,506.0000	94,040.0000	(1.535)	0	0	0
20/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	82,762.0000	81,343.0000	(1.715)	0	0	0
20/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7,532.0000	7,070.0000	(6.134)	0	0	0
20/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	43,916.0000	45,204.0000	2.933	0	0	0
20/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	920.0000	968.0000	5.217	0	0	0
20/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	108,437.0000	106,940.0000	(1.381)	0	0	0
20/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,633.0000	1,712.0000	4.838	0	0	0
20/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	16,167.0000	16,817.0000	4.021	0	0	0
20/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,779.0000	2,905.0000	4.534	0	0	0
20/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	70,384.0000	69,031.0000	(1.922)	0	0	0
20/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	14,018.0000	13,332.0000	(4.894)	0	0	0
20/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,274.0000	3,017.0000	(7.850)	0	0	0
20/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	22,819.0000	21,925.0000	(3.918)	0	0	0
20/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,544.0000	4,735.0000	4.203	0	0	0
20/04/2006	R203	2006/05/04			Bond Future	7.3920	7.4170	0.338	0.0000	0.0000	0
20/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	11,447.0000	9,896.0000	(13.549)	0	0	0
20/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	2,939.0000	3,366.0000	14.529	0	0	0
20/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	65,167.0000	63,189.0000	(3.035)	0	0	0
20/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	117,835.0000	115,858.0000	(1.678)	0	0	0
20/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	83,150.0000	81,173.0000	(2.378)	0	0	0
20/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	31,799.0000	33,711.0000	6.013	0	0	0
20/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	100,702.0000	98,725.0000	(1.963)	0	0	0
20/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
20/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	149.0000	84.0000	(43.624)	0	0	0
20/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	28,093.0000	26,148.0000	(6.923)	0	0	0
20/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	235.0000	267.0000	13.617	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
20/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	46,746.0000	44,768.0000	(4.231)	0	0	0
20/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	13,561.0000	14,949.0000	10.235	0	0	0
20/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	2,237.0000	1,648.0000	(26.330)	0	0	0
20/04/2006	R203	2006/08/03			Bond Future	7.3950	7.4210	0.352	0.0000	0.0000	0
20/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	21,157.0000	19,914.0000	(5.875)	0	0	0
20/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	91.0000	101.0000	10.989	0	0	0
20/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	116,018.0000	113,995.0000	(1.744)	0	0	0
20/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	21.0000	24.0000	14.286	0	0	0
20/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	99,169.0000	97,154.0000	(2.032)	0	0	0
20/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	332.0000	366.0000	10.241	0	0	0
20/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	48,613.0000	46,816.0000	(3.697)	0	0	0
20/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	13,010.0000	13,792.0000	6.011	0	0	0
20/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	82,084.0000	80,093.0000	(2.426)	0	0	0
20/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,038.0000	1,134.0000	9.249	0	0	0
20/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,781.0000	3,009.0000	8.198	0	0	0
20/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	65,044.0000	63,115.0000	(2.966)	0	0	0
20/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	33,656.0000	32,089.0000	(4.656)	0	0	0
20/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	6,439.0000	6,897.0000	7.113	0	0	0
20/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	11,832.0000	10,961.0000	(7.361)	0	0	0
20/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	23,219.0000	24,374.0000	4.974	0	0	0
20/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	5,772.0000	5,246.0000	(9.113)	0	0	0
20/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	37,173.0000	38,673.0000	4.035	0	0	0
20/04/2006	R203	2006/11/02			Bond Future	7.4000	7.4250	0.338	0.0000	0.0000	0
20/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	26,431.0000	25,305.0000	(4.260)	0	0	0
20/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	18,792.0000	19,583.0000	4.209	0	0	0
20/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	37,873.0000	36,508.0000	(3.604)	0	0	0
20/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	28,875.0000	29,926.0000	3.640	0	0	0
20/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	57,343.0000	58,859.0000	2.644	0	0	0
20/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5,882.0000	5,482.0000	(6.800)	0	0	0
20/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	3,017.0000	2,781.0000	(7.822)	0	0	0
20/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	11,452.0000	12,003.0000	4.811	0	0	0
20/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	51,267.0000	49,704.0000	(3.049)	0	0	0
20/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	17,280.0000	16,415.0000	(5.006)	0	0	0
20/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	75,137.0000	76,817.0000	2.236	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
20/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	66,107.0000	64,398.0000	(2.585)	0	0	0
20/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,502.0000	6,856.0000	5.444	0	0	0
20/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,669.0000	1,781.0000	6.711	0	0	0
20/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	98,028.0000	96,166.0000	(1.899)	0	0	0
20/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	10,498.0000	9,883.0000	(5.858)	0	0	0
20/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	750.0000	805.0000	7.333	0	0	0
20/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	41,789.0000	43,090.0000	3.113	0	0	0
20/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,425.0000	3,633.0000	6.073	0	0	0
20/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	81,851.0000	80,047.0000	(2.204)	0	0	0
20/04/2006	R203	2007/02/01			Bond Future	7.4100	7.4350	0.337	0.0000	0.0000	0
20/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,249.0000	16,861.0000	3.766	0	0	0
20/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,140.0000	1,207.0000	5.877	0	0	0
20/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	14,767.0000	14,099.0000	(4.524)	0	0	0
20/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	53,831.0000	52,387.0000	(2.682)	0	0	0
20/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	30,763.0000	29,687.0000	(3.498)	0	0	0
20/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	46,296.0000	47,512.0000	2.627	0	0	0
20/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	24,002.0000	24,809.0000	3.362	0	0	0
20/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,520.0000	10,960.0000	4.183	0	0	0
20/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,825.0000	4,018.0000	5.046	0	0	0
20/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,500.0000	6,799.0000	4.600	0	0	0
20/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	60,834.0000	62,234.0000	2.301	0	0	0
20/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	112,677.0000	110,860.0000	(1.613)	0	0	0
20/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,142.0000	2,259.0000	5.462	0	0	0
20/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	97,206.0000	95,439.0000	(1.818)	0	0	0
20/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	82,034.0000	80,343.0000	(2.061)	0	0	0
20/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	67,461.0000	65,876.0000	(2.350)	0	0	0
20/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	9,478.0000	8,994.0000	(5.107)	0	0	0
20/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	41,497.0000	40,225.0000	(3.065)	0	0	0
20/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5,749.0000	5,420.0000	(5.723)	0	0	0
20/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	77,402.0000	78,957.0000	2.009	0	0	0
20/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	21,832.0000	20,962.0000	(3.985)	0	0	0
20/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	33,993.0000	35,007.0000	2.983	0	0	0
20/04/2006	R204	2006/05/04			Bond Future	7.3920	7.4170	0.338	0.0000	0.0000	80
20/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	49,356.0000	47,263.0000	(4.241)	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
20/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
20/04/2006	R204	2006/08/03			Bond Future	7.3970	7.4230	0.351	0.0000	0.0000	0
20/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,090.0000	3,338.0000	8.026	0	0	0
20/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	51,424.0000	49,525.0000	(3.693)	0	0	0
20/04/2006	R204	2006/11/02			Bond Future	7.4010	7.4260	0.338	0.0000	0.0000	0
20/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	31,930.0000	33,035.0000	3.461	0	0	0
20/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	467.0000	501.0000	7.281	0	0	0
20/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	45,600.0000	46,961.0000	2.985	0	0	0
20/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	120,771.0000	118,767.0000	(1.659)	0	0	0
20/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	12,178.0000	11,501.0000	(5.559)	0	0	0
20/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,049.0000	1,120.0000	6.768	0	0	0
20/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	19,509.0000	18,575.0000	(4.788)	0	0	0
20/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	103,821.0000	101,854.0000	(1.895)	0	0	0
20/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	41,224.0000	39,784.0000	(3.493)	0	0	0
20/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	86,981.0000	85,079.0000	(2.187)	0	0	0
20/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	29,221.0000	28,025.0000	(4.093)	0	0	0
20/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	80,881.0000	82,641.0000	2.176	0	0	0
20/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	21,182.0000	22,024.0000	3.975	0	0	0
20/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,773.0000	3,496.0000	(7.342)	0	0	0
20/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	7,058.0000	6,605.0000	(6.418)	0	0	0
20/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,194.0000	2,330.0000	6.199	0	0	0
20/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	62,037.0000	63,622.0000	2.555	0	0	0
20/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	55,183.0000	53,540.0000	(2.977)	0	0	0
20/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,276.0000	4,517.0000	5.636	0	0	0
20/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	70,612.0000	68,814.0000	(2.546)	0	0	0
20/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	7,781.0000	8,175.0000	5.064	0	0	0
20/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	13,249.0000	13,846.0000	4.506	0	0	0
20/04/2006	R204	2007/02/01			Bond Future	7.4080	7.4330	0.337	0.0000	0.0000	0
20/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	36,457.0000	37,532.0000	2.949	0	0	0
20/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	6,341.0000	5,981.0000	(5.677)	0	0	0
20/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	23,640.0000	22,706.0000	(3.951)	0	0	0
20/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	82,916.0000	84,566.0000	1.990	0	0	0
20/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	49,600.0000	50,890.0000	2.601	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	44,555.0000	43,196.0000	(3.050)	0	0	0
20/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	65,154.0000	66,639.0000	2.279	0	0	0
20/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	16,075.0000	15,355.0000	(4.479)	0	0	0
20/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	57,609.0000	56,068.0000	(2.675)	0	0	0
20/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	17,510.0000	18,160.0000	3.712	0	0	0
20/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	10,381.0000	9,857.0000	(5.048)	0	0	0
20/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	25,790.0000	26,647.0000	3.323	0	0	0
20/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	33,159.0000	32,006.0000	(3.477)	0	0	0
20/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,382.0000	11,851.0000	4.121	0	0	0
20/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	71,997.0000	70,309.0000	(2.345)	0	0	0
20/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,070.0000	7,390.0000	4.526	0	0	0
20/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	119,551.0000	117,616.0000	(1.619)	0	0	0
20/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,365.0000	2,492.0000	5.370	0	0	0
20/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,271.0000	1,344.0000	5.744	0	0	0
20/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,189.0000	4,397.0000	4.965	0	0	0
20/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	103,306.0000	101,424.0000	(1.822)	0	0	0
20/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	87,350.0000	85,549.0000	(2.062)	0	0	0
20/04/2006	R207	2006/05/04			Bond Future	7.3760	7.4010	0.339	0.0000	0.0000	0
20/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	50,980.0000	48,867.0000	(4.145)	0	0	0
20/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
20/04/2006	R207	2006/08/03			Bond Future	7.3810	7.4070	0.352	0.0000	0.0000	0
20/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	2,998.0000	3,239.0000	8.039	0	0	0
20/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	53,028.0000	51,095.0000	(3.645)	0	0	0
20/04/2006	R207	2006/11/02			Bond Future	7.3830	7.4080	0.339	0.0000	0.0000	0
20/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	20,058.0000	18,783.0000	(6.357)	0	0	0
20/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	10,436.0000	11,228.0000	7.589	0	0	0
20/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	14.0000	17.0000	21.429	0	0	0
20/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	122,492.0000	120,425.0000	(1.687)	0	0	0
20/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,444.0000	1,611.0000	11.565	0	0	0
20/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	34,063.0000	32,404.0000	(4.870)	0	0	0
20/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	50,796.0000	48,896.0000	(3.740)	0	0	0
20/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,326.0000	1,156.0000	(12.821)	0	0	0
20/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	55,638.0000	57,535.0000	3.410	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
20/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
20/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,298.0000	4,706.0000	9.493	0	0	0
20/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	390.0000	443.0000	13.590	0	0	0
20/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	68,792.0000	66,779.0000	(2.926)	0	0	0
20/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	104,969.0000	102,905.0000	(1.966)	0	0	0
20/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	87,015.0000	84,962.0000	(2.359)	0	0	0
20/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	84.0000	97.0000	15.476	0	0	0
20/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	36,486.0000	38,129.0000	4.503	0	0	0
20/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	10,008.0000	9,188.0000	(8.193)	0	0	0
20/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	4,088.0000	3,665.0000	(10.347)	0	0	0
20/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	21,100.0000	22,347.0000	5.910	0	0	0
20/04/2006	R207	2007/02/01			Bond Future	7.3890	7.4130	0.325	0.0000	0.0000	0
20/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	59,622.0000	58,105.0000	(2.544)	0	0	0
20/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,297.0000	11,741.0000	3.930	0	0	0
20/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	17,391.0000	18,008.0000	3.548	0	0	0
20/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	74,198.0000	72,541.0000	(2.233)	0	0	0
20/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	46,335.0000	44,992.0000	(2.898)	0	0	0
20/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,017.0000	7,320.0000	4.318	0	0	0
20/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	105,739.0000	103,899.0000	(1.740)	0	0	0
20/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,162.0000	4,358.0000	4.709	0	0	0
20/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,270.0000	1,340.0000	5.512	0	0	0
20/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	89,691.0000	87,927.0000	(1.967)	0	0	0
20/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	122,030.0000	120,140.0000	(1.549)	0	0	0
20/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	65,236.0000	66,665.0000	2.191	0	0	0
20/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	34,673.0000	33,529.0000	(3.299)	0	0	0
20/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,355.0000	2,475.0000	5.096	0	0	0
20/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	11,078.0000	10,547.0000	(4.793)	0	0	0
20/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	25,651.0000	26,466.0000	3.177	0	0	0
20/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6,821.0000	6,454.0000	(5.380)	0	0	0
20/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	83,238.0000	84,831.0000	1.914	0	0	0
20/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	17,028.0000	16,304.0000	(4.252)	0	0	0
20/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	49,538.0000	50,775.0000	2.497	0	0	0
20/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	36,329.0000	37,355.0000	2.824	0	0	0
20/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	24,873.0000	23,939.0000	(3.755)	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
-----------	------------------	--------	-----	---------	-------------------------	----------------------	----------------------	--------------	-------------	---------------

Grand Total:										2,572
---------------------	--	--	--	--	--	--	--	--	--	--------------