

Derivatives High/Low Report

High/Low for 25/04/2006

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
25/04/2006	GOVI 2006/05/04			jGovi	242.2180	242.2420	0.010	0.0000	0.0000	0
25/04/2006	GOVI 2006/05/04	230.00	Call	jGovi	122,180.0000	122,420.0000	0.196	0	0	0
25/04/2006	GOVI 2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
25/04/2006	GOVI 2006/08/03			jGovi	246.5210	246.5400	0.008	0.0000	0.0000	561
25/04/2006	GOVI 2006/08/03	230.00	Call	jGovi	165,227.0000	165,416.0000	0.114	0	0	0
25/04/2006	GOVI 2006/08/03	230.00	Put	jGovi	17.0000	16.0000	(5.882)	0	0	0
25/04/2006	GOVI 2006/11/02			jGovi	250.9440	250.9580	0.006	0.0000	0.0000	301
25/04/2006	GOVI 2006/11/02	230.00	Put	jGovi	35.0000	34.0000	(2.857)	0	0	0
25/04/2006	GOVI 2006/11/02	230.00	Call	jGovi	209,475.0000	209,614.0000	0.066	0	0	0
25/04/2006	GOVI 2007/02/01			jGovi	255.3860	255.3960	0.004	0.0000	0.0000	0
25/04/2006	GOVI 2007/02/01	230.00	Put	jGovi	26.0000	25.0000	(3.846)	0	0	0
25/04/2006	GOVI 2007/02/01	230.00	Call	jGovi	253,886.0000	253,985.0000	0.039	0	0	0
25/04/2006	J153 2010/08/31			jSwap	7.1600	7.1590	(0.014)	0.0000	0.0000	0
25/04/2006	J157 2015/09/15			jSwap	7.3860	7.3850	(0.014)	0.0000	0.0000	0
25/04/2006	J186 2026/12/21			jSwap	7.0960	7.0900	(0.085)	0.0000	0.0000	0
25/04/2006	J194 2008/02/28			jSwap	7.1060	7.1000	(0.084)	0.0000	0.0000	0
25/04/2006	J201 2014/12/22			jSwap	7.3530	7.3520	(0.014)	0.0000	0.0000	0

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25/04/2006	J203	2017/09/15			jSwap	7.3750	7.3690	(0.081)	0.0000	0.0000	0
25/04/2006	J204	2018/12/21			jSwap	7.3700	7.3690	(0.014)	0.0000	0.0000	0
25/04/2006	J207	2020/01/15			jSwap	7.3530	7.3550	0.027	0.0000	0.0000	0
25/04/2006	JBAR	2005/03/16			jBar	7.0830	0.0000	(100.000)	0.0000	0.0000	0
25/04/2006	JFRA	2006/05/04			jFra	7.1220	7.1130	(0.126)	0.0000	0.0000	0
25/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	390.0000	364.0000	(6.667)	0	0	0
25/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	90.0000	88.0000	(2.222)	0	0	0
25/04/2006	JFRA	2006/08/03			jFra	7.1530	7.1180	(0.489)	0.0000	0.0000	0
25/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	552.0000	585.0000	5.978	0	0	0
25/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	927.0000	874.0000	(5.717)	0	0	0
25/04/2006	JFRA	2006/11/02			jFra	7.1970	7.1520	(0.625)	0.0000	0.0000	0
25/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,309.0000	1,244.0000	(4.966)	0	0	0
25/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	826.0000	872.0000	5.569	0	0	0
25/04/2006	JFRA	2007/02/01			jFra	7.2590	7.2230	(0.496)	0.0000	0.0000	500
25/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,006.0000	966.0000	(3.976)	0	0	0
25/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,596.0000	1,645.0000	3.070	0	0	0
25/04/2006	JFRA	2007/05/03			jFra	7.3090	7.2620	(0.643)	0.0000	0.0000	0
25/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,740.0000	1,802.0000	3.563	0	0	0
25/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,272.0000	1,219.0000	(4.167)	0	0	0
25/04/2006	JFRA	2007/08/02			jFra	7.3610	7.3090	(0.706)	0.0000	0.0000	0
25/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,502.0000	1,441.0000	(4.061)	0	0	0
25/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,842.0000	1,909.0000	3.637	0	0	0
25/04/2006	JFRA	2007/11/01			jFra	7.4320	7.3780	(0.727)	0.0000	0.0000	0
25/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,822.0000	1,753.0000	(3.787)	0	0	0

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25/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,001.0000	2,074.0000	3.648	0	0	0
25/04/2006	JFRA	2008/02/07			jFra	7.4710	7.4290	(0.562)	0.0000	0.0000	0
25/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,666.0000	26,601.0000	(0.244)	0	0	0
25/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,727.0000	26,754.0000	0.101	0	0	0
25/04/2006	JN02	2006/05/04			jNote	7.2830	7.2430	(0.549)	0.0000	0.0000	0
25/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	2,987.0000	3,173.0000	6.227	0	0	0
25/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	3,635.0000	3,092.0000	(14.938)	0	0	0
25/04/2006	JN02	2006/08/03			jNote	7.3260	7.2960	(0.410)	0.0000	0.0000	0
25/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	9,795.0000	10,015.0000	2.246	0	0	0
25/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,205.0000	10,868.0000	(3.008)	0	0	0
25/04/2006	JN02	2006/11/02			jNote	7.3680	7.3520	(0.217)	0.0000	0.0000	0
25/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,382.0000	13,489.0000	0.800	0	0	0
25/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	15,571.0000	15,381.0000	(1.220)	0	0	0
25/04/2006	JN05	2006/05/04			jNote	7.4480	7.4530	0.067	0.0000	0.0000	0
25/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	8,914.0000	8,993.0000	0.886	0	0	0
25/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	689.0000	559.0000	(18.868)	0	0	0
25/04/2006	JN05	2006/08/03			jNote	7.4790	7.4840	0.067	0.0000	0.0000	0
25/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,371.0000	6,248.0000	(1.931)	0	0	0
25/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	15,876.0000	15,961.0000	0.535	0	0	0
25/04/2006	JN05	2006/11/02			jNote	7.5090	7.5140	0.067	0.0000	0.0000	0
25/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	20,392.0000	20,483.0000	0.446	0	0	0
25/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,652.0000	9,535.0000	(1.212)	0	0	0
25/04/2006	JN10	2006/05/04			jNote	7.5330	7.5220	(0.146)	0.0000	0.0000	0
25/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	21.0000	18.0000	(14.286)	0	0	0
25/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	19,834.0000	19,066.0000	(3.872)	0	0	0
25/04/2006	JN10	2006/08/03			jNote	7.5460	7.5370	(0.119)	0.0000	0.0000	0
25/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	23,856.0000	23,332.0000	(2.197)	0	0	0

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25/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,154.0000	3,254.0000	3.171	0	0	0
25/04/2006	JN10	2006/11/02			jNote	7.5590	7.5500	(0.119)	0.0000	0.0000	0
25/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	27,621.0000	27,142.0000	(1.734)	0	0	0
25/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	6,032.0000	6,177.0000	2.404	0	0	0
25/04/2006	JROD	2006/04/28			jRod	6.7060	6.7060	-	0.0000	0.0000	0
25/04/2006	JROD	2006/05/31			jRod	6.7720	6.7680	(0.059)	0.0000	0.0000	0
25/04/2006	JROD	2006/06/30			jRod	6.8910	6.8840	(0.102)	0.0000	0.0000	0
25/04/2006	JROD	2006/07/31			jRod	6.9140	6.9090	(0.072)	0.0000	0.0000	0
25/04/2006	JROD	2006/08/31			jRod	6.9870	6.9830	(0.057)	0.0000	0.0000	0
25/04/2006	R153	2006/05/04			Bond Future	7.1610	7.1610	-	0.0000	0.0000	234
25/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	4,546.0000	4,453.0000	(2.046)	0	0	0
25/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	878.0000	785.0000	(10.592)	0	0	10
25/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	24,017.0000	24,017.0000	-	0	0	0
25/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	20.0000	13.0000	(35.000)	0	0	0
25/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	13,917.0000	13,910.0000	(0.050)	0	0	0
25/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	34,029.0000	34,029.0000	-	0	0	0
25/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	73,022.0000	73,022.0000	-	0	0	0
25/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	82,513.0000	82,513.0000	-	0	0	0
25/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	63,429.0000	63,429.0000	-	0	0	0
25/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	53,734.0000	53,734.0000	-	0	0	0
25/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	43,934.0000	43,934.0000	-	0	0	0
25/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
25/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	17,124.0000	17,123.0000	(0.006)	0	0	0
25/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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25/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	6,913.0000	6,869.0000	(0.636)	0	0	0
25/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	241.0000	197.0000	(18.257)	0	0	0
25/04/2006	R153	2006/08/03			Bond Future	7.1530	7.1530	-	0.0000	0.0000	30
25/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	5,862.0000	5,825.0000	(0.631)	0	0	0
25/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	9,640.0000	9,603.0000	(0.384)	0	0	0
25/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	42,261.0000	42,250.0000	(0.026)	0	0	0
25/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	398.0000	387.0000	(2.764)	0	0	0
25/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	69,473.0000	69,470.0000	(0.004)	0	0	0
25/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	60,423.0000	60,420.0000	(0.005)	0	0	0
25/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	192.0000	186.0000	(3.125)	0	0	0
25/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	51,336.0000	51,330.0000	(0.012)	0	0	0
25/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	93.0000	90.0000	(3.226)	0	0	0
25/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	49.0000	46.0000	(6.122)	0	0	0
25/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	24,572.0000	24,548.0000	(0.098)	0	0	0
25/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	1,557.0000	1,533.0000	(1.541)	0	0	0
25/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	33,273.0000	33,257.0000	(0.048)	0	0	0
25/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	786.0000	770.0000	(2.036)	0	0	0
25/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,080.0000	3,048.0000	(1.039)	0	0	100
25/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	16,526.0000	16,493.0000	(0.200)	0	0	0
25/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	10,470.0000	10,437.0000	(0.315)	0	0	0
25/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,480.0000	4,447.0000	(0.737)	0	0	0
25/04/2006	R153	2006/11/02			Bond Future	7.1470	7.1480	0.014	0.0000	0.0000	0
25/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	12,469.0000	12,422.0000	(0.377)	0	0	0
25/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	8,692.0000	8,681.0000	(0.127)	0	0	0
25/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	25,890.0000	25,838.0000	(0.201)	0	0	0
25/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	3,989.0000	3,974.0000	(0.376)	0	0	0
25/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	33,550.0000	33,498.0000	(0.155)	0	0	0
25/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	5,889.0000	5,875.0000	(0.238)	0	0	0
25/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	18,772.0000	18,721.0000	(0.272)	0	0	0
25/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	18,221.0000	18,230.0000	0.049	0	0	0
25/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,519.0000	3,491.0000	(0.796)	0	0	0
25/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	2,719.0000	2,704.0000	(0.552)	0	0	0
25/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,337.0000	1,321.0000	(1.197)	0	0	0

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25/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,306.0000	1,295.0000	(0.842)	0	0	0
25/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	41,547.0000	41,498.0000	(0.118)	0	0	0
25/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	1,872.0000	1,859.0000	(0.694)	0	0	100
25/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	49,740.0000	49,692.0000	(0.097)	0	0	0
25/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	12,615.0000	12,612.0000	(0.024)	0	0	0
25/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	7,198.0000	7,158.0000	(0.556)	0	0	0
25/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	25,416.0000	25,436.0000	0.079	0	0	0
25/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	479.0000	473.0000	(1.253)	0	0	0
25/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	74,689.0000	74,646.0000	(0.058)	0	0	0
25/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	661.0000	653.0000	(1.210)	0	0	0
25/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	58,033.0000	57,988.0000	(0.078)	0	0	0
25/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	924.0000	915.0000	(0.974)	0	0	0
25/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	66,361.0000	66,317.0000	(0.066)	0	0	0
25/04/2006	R153	2007/02/01			Bond Future	7.1510	7.1530	0.028	0.0000	0.0000	0
25/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	15,455.0000	15,472.0000	0.110	0	0	0
25/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	11,832.0000	11,839.0000	0.059	0	0	0
25/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	15,230.0000	15,169.0000	(0.401)	0	0	0
25/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	10,248.0000	10,195.0000	(0.517)	0	0	0
25/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,577.0000	5,571.0000	(0.108)	0	0	0
25/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	41,454.0000	41,378.0000	(0.183)	0	0	0
25/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,412.0000	4,405.0000	(0.159)	0	0	0
25/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	34,324.0000	34,249.0000	(0.219)	0	0	0
25/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,119.0000	7,116.0000	(0.042)	0	0	0
25/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	27,494.0000	27,422.0000	(0.262)	0	0	0
25/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	9,145.0000	9,146.0000	0.011	0	0	0
25/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	25,986.0000	26,026.0000	0.154	0	0	0
25/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	48,777.0000	48,700.0000	(0.158)	0	0	0
25/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	6,256.0000	6,215.0000	(0.655)	0	0	0
25/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	21,071.0000	21,003.0000	(0.323)	0	0	0
25/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	20,150.0000	20,177.0000	0.134	0	0	0
25/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3,326.0000	3,297.0000	(0.872)	0	0	0
25/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,515.0000	3,507.0000	(0.228)	0	0	0
25/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,829.0000	2,821.0000	(0.283)	0	0	0
25/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	63,797.0000	63,720.0000	(0.121)	0	0	0
25/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	56,236.0000	56,158.0000	(0.139)	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
25/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,320.0000	2,312.0000	(0.345)	0	0	0
25/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,924.0000	1,916.0000	(0.416)	0	0	0
25/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	71,398.0000	71,321.0000	(0.108)	0	0	0
25/04/2006	R157	2006/05/04			Bond Future	7.3720	7.3710	(0.014)	7.3700	7.3700	114
25/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
25/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	146,694.0000	146,778.0000	0.057	0	0	0
25/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	31,336.0000	31,412.0000	0.243	0	0	0
25/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	20.0000	12.0000	(40.000)	0	0	0
25/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	90,721.0000	90,805.0000	0.093	0	0	0
25/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	31,766.0000	31,680.0000	(0.271)	0	0	0
25/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
25/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	128,403.0000	128,487.0000	0.065	0	0	0
25/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	51,514.0000	51,598.0000	0.163	0	0	0
25/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	109,749.0000	109,833.0000	0.077	0	0	0
25/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	71,313.0000	71,397.0000	0.118	0	0	0
25/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	1,059.0000	928.0000	(12.370)	0	0	0
25/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	11,371.0000	11,156.0000	(1.891)	0	0	0
25/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	11,837.0000	11,755.0000	(0.693)	0	0	50
25/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	1,126.0000	960.0000	(14.742)	0	0	0
25/04/2006	R157	2006/08/03			Bond Future	7.3760	7.3760	-	0.0000	0.0000	13
25/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	2,569.0000	2,527.0000	(1.635)	0	0	0
25/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	52,587.0000	52,544.0000	(0.082)	0	0	0
25/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	3,738.0000	3,690.0000	(1.284)	0	0	0
25/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	88,870.0000	88,855.0000	(0.017)	0	0	0
25/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	35,082.0000	35,034.0000	(0.137)	0	0	0
25/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	143,223.0000	143,221.0000	(0.001)	0	0	0
25/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	70,528.0000	70,502.0000	(0.037)	0	0	0
25/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	41.0000	39.0000	(4.878)	0	0	0
25/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	35,825.0000	35,762.0000	(0.176)	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
25/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	125,357.0000	125,353.0000	(0.003)	0	0	0
25/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	93.0000	89.0000	(4.301)	0	0	0
25/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	107,212.0000	107,204.0000	(0.007)	0	0	0
25/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	5,553.0000	5,491.0000	(1.117)	0	0	100
25/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	215.0000	207.0000	(3.721)	0	0	0
25/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,146.0000	1,120.0000	(2.269)	0	0	0
25/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	498.0000	484.0000	(2.811)	0	0	0
25/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	20,748.0000	20,676.0000	(0.347)	0	0	0
25/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	10,347.0000	10,276.0000	(0.686)	0	0	0
25/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	21,366.0000	21,290.0000	(0.356)	0	0	0
25/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	11,231.0000	11,155.0000	(0.677)	0	0	0
25/04/2006	R157	2006/11/02			Bond Future	7.3820	7.3820	-	0.0000	0.0000	0
25/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,784.0000	2,756.0000	(1.006)	0	0	117
25/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	88,636.0000	88,608.0000	(0.032)	0	0	0
25/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	15,987.0000	15,934.0000	(0.332)	0	0	0
25/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	206.0000	202.0000	(1.942)	0	0	0
25/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	26,618.0000	26,565.0000	(0.199)	0	0	0
25/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	71,747.0000	71,711.0000	(0.050)	0	0	0
25/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	7,131.0000	7,086.0000	(0.631)	0	0	0
25/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	55,494.0000	55,449.0000	(0.081)	0	0	0
25/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	39,177.0000	39,134.0000	(0.110)	0	0	0
25/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	4,461.0000	4,425.0000	(0.807)	0	0	0
25/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	26,974.0000	26,917.0000	(0.211)	0	0	0
25/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	11,279.0000	11,226.0000	(0.470)	0	0	158
25/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	17,561.0000	17,505.0000	(0.319)	0	0	0
25/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,365.0000	3,338.0000	(0.802)	0	0	0
25/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	40,353.0000	40,301.0000	(0.129)	0	0	0
25/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	55,260.0000	55,233.0000	(0.049)	0	0	0
25/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	105,817.0000	105,796.0000	(0.020)	0	0	0
25/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	8,113.0000	8,071.0000	(0.518)	0	0	0
25/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	123,049.0000	123,033.0000	(0.013)	0	0	0
25/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,747.0000	1,726.0000	(1.202)	0	0	0
25/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	173,793.0000	173,789.0000	(0.002)	0	0	0
25/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	157,120.0000	157,112.0000	(0.005)	0	0	0
25/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	424.0000	416.0000	(1.887)	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
25/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	682.0000	671.0000	(1.613)	0	0	0
25/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	140,166.0000	140,155.0000	(0.008)	0	0	0
25/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,105.0000	1,089.0000	(1.448)	0	0	0
25/04/2006	R157	2007/02/01			Bond Future	7.3940	7.3950	0.014	0.0000	0.0000	0
25/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	89,879.0000	89,777.0000	(0.113)	0	0	0
25/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,040.0000	7,016.0000	(0.341)	0	0	0
25/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,593.0000	9,568.0000	(0.261)	0	0	0
25/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	18,004.0000	17,981.0000	(0.128)	0	0	0
25/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,120.0000	13,095.0000	(0.191)	0	0	0
25/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	105,832.0000	105,732.0000	(0.094)	0	0	0
25/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	74,301.0000	74,198.0000	(0.139)	0	0	0
25/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	5,196.0000	5,174.0000	(0.423)	0	0	0
25/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	138,154.0000	138,059.0000	(0.069)	0	0	0
25/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,864.0000	3,845.0000	(0.492)	0	0	0
25/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,388.0000	1,378.0000	(0.720)	0	0	0
25/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	170,011.0000	169,922.0000	(0.052)	0	0	0
25/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	121,970.0000	121,872.0000	(0.080)	0	0	0
25/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,194.0000	2,179.0000	(0.684)	0	0	0
25/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,898.0000	2,881.0000	(0.587)	0	0	0
25/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	45,419.0000	45,319.0000	(0.220)	0	0	0
25/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	154,286.0000	154,194.0000	(0.060)	0	0	0
25/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	44,551.0000	44,563.0000	0.027	0	0	0
25/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	32,848.0000	32,754.0000	(0.286)	0	0	0
25/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	59,356.0000	59,253.0000	(0.174)	0	0	0
25/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	24,608.0000	24,592.0000	(0.065)	0	0	0
25/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	33,235.0000	33,231.0000	(0.012)	0	0	0
25/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	21,936.0000	21,854.0000	(0.374)	0	0	0
25/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	13,341.0000	13,274.0000	(0.502)	0	0	0
25/04/2006	R186	2006/05/04			Bond Future	7.1310	7.1250	(0.084)	0.0000	0.0000	34
25/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	19,263.0000	18,366.0000	(4.657)	0	0	0
25/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	1,319.0000	1,236.0000	(6.293)	0	0	0
25/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	17,876.0000	18,307.0000	2.411	0	0	0
25/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	1,878.0000	1,495.0000	(20.394)	0	0	0
25/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	89,790.0000	88,976.0000	(0.907)	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
25/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	221,544.0000	222,359.0000	0.368	0	0	0
25/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	80,198.0000	81,012.0000	1.015	0	0	0
25/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	110,561.0000	111,375.0000	0.736	0	0	0
25/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	195,280.0000	196,095.0000	0.417	0	0	0
25/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
25/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	53,189.0000	52,374.0000	(1.532)	0	0	0
25/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	33.0000	17.0000	(48.485)	0	0	0
25/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	48,726.0000	49,525.0000	1.640	0	0	0
25/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	139,832.0000	140,646.0000	0.582	0	0	0
25/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	168,057.0000	168,871.0000	0.484	0	0	0
25/04/2006	R186	2006/08/03			Bond Future	7.1290	7.1240	(0.070)	0.0000	0.0000	30
25/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	32,406.0000	31,887.0000	(1.602)	0	0	0
25/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	14,862.0000	15,017.0000	1.043	0	0	0
25/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	32,854.0000	33,155.0000	0.916	0	0	0
25/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	16,701.0000	16,328.0000	(2.233)	0	0	0
25/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	139,731.0000	140,375.0000	0.461	0	0	0
25/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	83,613.0000	84,151.0000	0.643	0	0	0
25/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	57,264.0000	56,639.0000	(1.091)	0	0	0
25/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	3,693.0000	3,557.0000	(3.683)	0	0	0
25/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	111,768.0000	112,367.0000	0.536	0	0	0
25/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	56,639.0000	57,077.0000	0.773	0	0	0
25/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,675.0000	1,601.0000	(4.418)	0	0	0
25/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	4,742.0000	4,790.0000	1.012	0	0	0
25/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	8,015.0000	7,780.0000	(2.932)	0	0	0
25/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	543.0000	513.0000	(5.525)	0	0	0
25/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	167,405.0000	168,068.0000	0.396	0	0	0
25/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	153.0000	142.0000	(7.190)	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
25/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	245,677.0000	246,351.0000	0.274	0	0	0
25/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
25/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	220,463.0000	221,136.0000	0.305	0	0	0
25/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	37.0000	34.0000	(8.108)	0	0	0
25/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	194,364.0000	195,035.0000	0.345	0	0	0
25/04/2006	R186	2006/11/02			Bond Future	7.1250	7.1200	(0.070)	0.0000	0.0000	0
25/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	42,573.0000	42,883.0000	0.728	0	0	0
25/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	26,003.0000	25,643.0000	(1.384)	0	0	0
25/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	24,080.0000	24,285.0000	0.851	0	0	0
25/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	40,959.0000	40,495.0000	(1.133)	0	0	0
25/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3,822.0000	3,864.0000	1.099	0	0	0
25/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	116,260.0000	116,794.0000	0.459	0	0	0
25/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	10,144.0000	9,953.0000	(1.883)	0	0	0
25/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	90,043.0000	90,521.0000	0.531	0	0	0
25/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	62,832.0000	62,273.0000	(0.890)	0	0	0
25/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	16,280.0000	16,013.0000	(1.640)	0	0	0
25/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	65,093.0000	65,496.0000	0.619	0	0	0
25/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	6,382.0000	6,247.0000	(2.115)	0	0	0
25/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	142,060.0000	142,647.0000	0.413	0	0	0
25/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	91,439.0000	90,812.0000	(0.686)	0	0	0
25/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	168,260.0000	168,883.0000	0.370	0	0	0
25/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	11,242.0000	11,352.0000	0.978	0	0	0
25/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,266.0000	3,183.0000	(2.541)	0	0	0
25/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	297.0000	285.0000	(4.040)	0	0	0
25/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	219,905.0000	220,562.0000	0.299	0	0	0
25/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,566.0000	1,520.0000	(2.937)	0	0	0
25/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	194,322.0000	194,967.0000	0.332	0	0	0
25/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	704.0000	680.0000	(3.409)	0	0	0
25/04/2006	R186	2007/02/01			Bond Future	7.1240	7.1190	(0.070)	0.0000	0.0000	0
25/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	122,134.0000	122,622.0000	0.400	0	0	0
25/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	24,697.0000	24,414.0000	(1.146)	0	0	0
25/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	17,762.0000	17,538.0000	(1.261)	0	0	0
25/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	51,203.0000	51,513.0000	0.605	0	0	0
25/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	12,889.0000	12,713.0000	(1.366)	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
25/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	97,226.0000	97,667.0000	0.454	0	0	0
25/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	145,975.0000	146,514.0000	0.369	0	0	0
25/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	195,235.0000	195,844.0000	0.312	0	0	0
25/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	34,622.0000	34,268.0000	(1.022)	0	0	0
25/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	170,491.0000	171,070.0000	0.340	0	0	0
25/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	73,289.0000	73,670.0000	0.520	0	0	0
25/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	48,727.0000	48,292.0000	(0.893)	0	0	0
25/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,527.0000	1,493.0000	(2.227)	0	0	0
25/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	17,941.0000	18,088.0000	0.819	0	0	0
25/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	219,859.0000	220,489.0000	0.287	0	0	0
25/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,752.0000	2,696.0000	(2.035)	0	0	0
25/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	4,778.0000	4,693.0000	(1.779)	0	0	0
25/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	32,109.0000	32,338.0000	0.713	0	0	0
25/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	7,995.0000	7,869.0000	(1.576)	0	0	0
25/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	8,403.0000	8,482.0000	0.940	0	0	0
25/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	95,196.0000	94,610.0000	(0.616)	0	0	0
25/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	68,999.0000	68,482.0000	(0.749)	0	0	0
25/04/2006	R194	2006/05/04			Bond Future	7.0860	7.0810	(0.071)	0.0000	0.0000	55
25/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,382.0000	32,468.0000	0.266	0	0	0
25/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,631.0000	15,718.0000	0.557	0	0	0
25/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,228.0000	28,314.0000	0.305	0	0	0
25/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,387.0000	11,473.0000	0.755	0	0	0
25/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	127.0000	97.0000	(23.622)	0	0	0
25/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	297.0000	284.0000	(4.377)	0	0	0
25/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,955.0000	3,011.0000	1.895	0	0	0
25/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,121.0000	7,206.0000	1.194	0	0	0
25/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
25/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,573.0000	14,486.0000	(0.597)	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
25/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	1,784.0000	1,685.0000	(5.549)	0	0	0
25/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,052.0000	24,138.0000	0.358	0	0	0
25/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,187.0000	10,101.0000	(0.844)	0	0	0
25/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,825.0000	5,739.0000	(1.476)	0	0	0
25/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,853.0000	19,939.0000	0.433	0	0	0
25/04/2006	R194	2006/08/03			Bond Future	7.0550	7.0500	(0.071)	0.0000	0.0000	55
25/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	36.0000	33.0000	(8.333)	0	0	0
25/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,846.0000	10,904.0000	0.535	0	0	0
25/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	500.0000	482.0000	(3.600)	0	0	0
25/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,809.0000	17,879.0000	0.393	0	0	0
25/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	105.0000	100.0000	(4.762)	0	0	0
25/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,357.0000	5,290.0000	(1.251)	0	0	0
25/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,391.0000	21,464.0000	0.341	0	0	0
25/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
25/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	772.0000	780.0000	1.036	0	0	0
25/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,000.0000	25,074.0000	0.296	0	0	0
25/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,578.0000	7,627.0000	0.647	0	0	0
25/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,609.0000	28,683.0000	0.259	0	0	0
25/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,666.0000	4,701.0000	0.750	0	0	0
25/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	276.0000	265.0000	(3.986)	0	0	0
25/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	938.0000	911.0000	(2.878)	0	0	0
25/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,310.0000	14,374.0000	0.447	0	0	0
25/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,299.0000	2,320.0000	0.913	0	0	0
25/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
25/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,749.0000	1,709.0000	(2.287)	0	0	0
25/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,124.0000	3,070.0000	(1.729)	0	0	0
25/04/2006	R194	2006/11/02			Bond Future	7.0200	7.0160	(0.057)	0.0000	0.0000	0
25/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,326.0000	5,348.0000	0.413	0	0	0
25/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,103.0000	5,062.0000	(0.803)	0	0	0
25/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,416.0000	2,388.0000	(1.159)	0	0	0
25/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,672.0000	1,682.0000	0.598	0	0	0
25/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,797.0000	18,842.0000	0.239	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
25/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,924.0000	9,874.0000	(0.504)	0	0	0
25/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	97.0000	98.0000	1.031	0	0	0
25/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,052.0000	13,002.0000	(0.383)	0	0	0
25/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
25/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,488.0000	3,453.0000	(1.003)	0	0	0
25/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	272.0000	266.0000	(2.206)	0	0	0
25/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,234.0000	3,250.0000	0.495	0	0	0
25/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,206.0000	7,160.0000	(0.638)	0	0	0
25/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,755.0000	7,783.0000	0.361	0	0	0
25/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	585.0000	589.0000	0.684	0	0	0
25/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,408.0000	10,441.0000	0.317	0	0	0
25/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,695.0000	1,673.0000	(1.298)	0	0	0
25/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,928.0000	15,969.0000	0.257	0	0	0
25/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	867.0000	853.0000	(1.615)	0	0	0
25/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	499.0000	490.0000	(1.804)	0	0	0
25/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,212.0000	1,194.0000	(1.485)	0	0	0
25/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,186.0000	13,223.0000	0.281	0	0	0
25/04/2006	R194	2007/02/01			Bond Future	7.0000	6.9970	(0.043)	0.0000	0.0000	0
25/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,604.0000	7,617.0000	0.171	0	0	0
25/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,060.0000	3,040.0000	(0.654)	0	0	0
25/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,437.0000	6,409.0000	(0.435)	0	0	0
25/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,886.0000	3,895.0000	0.232	0	0	0
25/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	540.0000	541.0000	0.185	0	0	0
25/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,886.0000	3,864.0000	(0.566)	0	0	0
25/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,304.0000	8,274.0000	(0.361)	0	0	0
25/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,476.0000	2,459.0000	(0.687)	0	0	0
25/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,270.0000	1,274.0000	0.315	0	0	0
25/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,629.0000	5,640.0000	0.195	0	0	0
25/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,717.0000	9,733.0000	0.165	0	0	0
25/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,959.0000	13,979.0000	0.143	0	0	0
25/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,927.0000	11,944.0000	0.143	0	0	0
25/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	562.0000	556.0000	(1.068)	0	0	0
25/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,520.0000	10,489.0000	(0.295)	0	0	0
25/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,040.0000	2,024.0000	(0.784)	0	0	0
25/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	836.0000	827.0000	(1.077)	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
25/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,211.0000	1,200.0000	(0.908)	0	0	0
25/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,709.0000	1,696.0000	(0.761)	0	0	0
25/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,106.0000	16,128.0000	0.137	0	0	0
25/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,344.0000	18,368.0000	0.131	0	0	0
25/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,952.0000	4,927.0000	(0.505)	0	0	0
25/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	148.0000	149.0000	0.676	0	0	0
25/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,373.0000	2,379.0000	0.253	0	0	0
25/04/2006	R201	2006/05/04			Bond Future	7.3620	7.3610	(0.014)	0.0000	0.0000	66
25/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	72,388.0000	72,455.0000	0.093	0	0	0
25/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	87,451.0000	87,518.0000	0.077	0	0	0
25/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	102,226.0000	102,292.0000	0.065	0	0	0
25/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	656.0000	548.0000	(16.463)	0	0	0
25/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	9,780.0000	9,739.0000	(0.419)	0	0	0
25/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	116,719.0000	116,785.0000	0.057	0	0	0
25/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	57,031.0000	57,097.0000	0.116	0	0	0
25/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
25/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	41,372.0000	41,438.0000	0.160	0	0	0
25/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	25,414.0000	25,477.0000	0.248	0	0	0
25/04/2006	R201	2006/08/03			Bond Future	7.3690	7.3680	(0.014)	0.0000	0.0000	26
25/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	70,718.0000	70,772.0000	0.076	0	0	0
25/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	16,035.0000	16,022.0000	(0.081)	0	0	0
25/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	113,867.0000	113,931.0000	0.056	0	0	0
25/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	23.0000	22.0000	(4.348)	0	0	0
25/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
25/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	99,669.0000	99,733.0000	0.064	0	0	0
25/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	3,507.0000	3,451.0000	(1.597)	0	0	0
25/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	41,604.0000	41,634.0000	0.072	0	0	0
25/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	321.0000	310.0000	(3.427)	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
25/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	7,567.0000	7,489.0000	(1.031)	0	0	0
25/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	94.0000	89.0000	(5.319)	0	0	0
25/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	1,584.0000	1,549.0000	(2.210)	0	0	0
25/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	56,063.0000	56,108.0000	0.080	0	0	0
25/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	85,253.0000	85,313.0000	0.070	0	0	0
25/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	711.0000	690.0000	(2.954)	0	0	0
25/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	27,901.0000	27,910.0000	0.032	0	0	0
25/04/2006	R201	2006/11/02			Bond Future	7.3730	7.3720	(0.014)	0.0000	0.0000	0
25/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	1,824.0000	1,799.0000	(1.371)	0	0	0
25/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	83,939.0000	83,988.0000	0.058	0	0	0
25/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	892.0000	878.0000	(1.570)	0	0	0
25/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	70,415.0000	70,455.0000	0.057	0	0	0
25/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	97,646.0000	97,701.0000	0.056	0	0	0
25/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	2,940.0000	2,907.0000	(1.122)	0	0	0
25/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	407.0000	399.0000	(1.966)	0	0	0
25/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	4,657.0000	4,614.0000	(0.923)	0	0	0
25/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,656.0000	1,647.0000	(0.543)	0	0	0
25/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	42,116.0000	42,044.0000	(0.171)	0	0	0
25/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	31,003.0000	31,012.0000	0.029	0	0	0
25/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	7,416.0000	7,362.0000	(0.728)	0	0	0
25/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	10,997.0000	10,986.0000	(0.100)	0	0	0
25/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	43,524.0000	43,544.0000	0.046	0	0	0
25/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	56,806.0000	56,837.0000	0.055	0	0	0
25/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	111,345.0000	111,405.0000	0.054	0	0	0
25/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,974.0000	4,962.0000	(0.241)	0	0	0
25/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	18,837.0000	18,763.0000	(0.393)	0	0	0
25/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	19,973.0000	19,971.0000	(0.010)	0	0	0
25/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	11,954.0000	11,888.0000	(0.552)	0	0	0
25/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	28,972.0000	28,896.0000	(0.262)	0	0	0
25/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	173.0000	168.0000	(2.890)	0	0	0
25/04/2006	R201	2007/02/01			Bond Future	7.3820	7.3820	-	0.0000	0.0000	0
25/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	22,339.0000	22,308.0000	(0.139)	0	0	0
25/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	14,131.0000	14,100.0000	(0.219)	0	0	0
25/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7,586.0000	7,560.0000	(0.343)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	31,556.0000	31,531.0000	(0.079)	0	0	0
25/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	15,732.0000	15,698.0000	(0.216)	0	0	0
25/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	23,003.0000	22,969.0000	(0.148)	0	0	0
25/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	83,235.0000	83,217.0000	(0.022)	0	0	0
25/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,634.0000	2,616.0000	(0.683)	0	0	0
25/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	96,025.0000	96,013.0000	(0.012)	0	0	0
25/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,534.0000	1,521.0000	(0.847)	0	0	0
25/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	108,992.0000	108,984.0000	(0.007)	0	0	0
25/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,340.0000	4,316.0000	(0.553)	0	0	0
25/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	70,799.0000	70,775.0000	(0.034)	0	0	0
25/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	856.0000	848.0000	(0.935)	0	0	0
25/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	57,904.0000	57,877.0000	(0.047)	0	0	0
25/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,289.0000	3,272.0000	(0.517)	0	0	0
25/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	43,313.0000	43,296.0000	(0.039)	0	0	0
25/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	5,844.0000	5,816.0000	(0.479)	0	0	0
25/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	33,659.0000	33,626.0000	(0.098)	0	0	0
25/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	45,881.0000	45,849.0000	(0.070)	0	0	0
25/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	8,481.0000	8,450.0000	(0.366)	0	0	0
25/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	11,188.0000	11,155.0000	(0.295)	0	0	0
25/04/2006	R203	2006/05/04			Bond Future	7.3810	7.3760	(0.068)	0.0000	0.0000	0
25/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	12,010.0000	11,505.0000	(4.205)	0	0	0
25/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	1,760.0000	1,475.0000	(16.193)	0	0	0
25/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	1,557.0000	1,449.0000	(6.936)	0	0	0
25/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	28,784.0000	29,159.0000	1.303	0	0	0
25/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	11,139.0000	11,250.0000	0.996	0	0	0
25/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	101,574.0000	101,970.0000	0.390	0	0	0
25/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	42.0000	30.0000	(28.571)	0	0	0
25/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	84,022.0000	84,418.0000	0.471	0	0	0
25/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	55.0000	33.0000	(40.000)	0	0	0
25/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	30,821.0000	30,413.0000	(1.324)	0	0	0
25/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	118,707.0000	119,103.0000	0.334	0	0	0
25/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	47,612.0000	48,008.0000	0.832	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
25/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	66,038.0000	66,435.0000	0.601	0	0	0
25/04/2006	R203	2006/08/03			Bond Future	7.3850	7.3800	(0.068)	0.0000	0.0000	0
25/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	49,089.0000	49,392.0000	0.617	0	0	0
25/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	69.0000	64.0000	(7.246)	0	0	0
25/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	65,673.0000	66,023.0000	0.533	0	0	0
25/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	116,792.0000	117,181.0000	0.333	0	0	0
25/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	886.0000	845.0000	(4.628)	0	0	0
25/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	22,364.0000	22,053.0000	(1.391)	0	0	0
25/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	15.0000	14.0000	(6.667)	0	0	0
25/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	99,927.0000	100,313.0000	0.386	0	0	0
25/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	5,646.0000	5,675.0000	0.514	0	0	0
25/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	36,267.0000	35,906.0000	(0.995)	0	0	0
25/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	21,225.0000	21,378.0000	0.721	0	0	0
25/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	270.0000	254.0000	(5.926)	0	0	0
25/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	12,297.0000	12,060.0000	(1.927)	0	0	0
25/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	33,928.0000	34,162.0000	0.690	0	0	0
25/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	5,931.0000	5,775.0000	(2.630)	0	0	0
25/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	82,801.0000	83,176.0000	0.453	0	0	0
25/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	11,757.0000	11,836.0000	0.672	0	0	0
25/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,476.0000	2,389.0000	(3.514)	0	0	0
25/04/2006	R203	2006/11/02			Bond Future	7.3900	7.3850	(0.068)	0.0000	0.0000	0
25/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	41,002.0000	40,683.0000	(0.778)	0	0	0
25/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	18,177.0000	17,955.0000	(1.221)	0	0	0
25/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	28,155.0000	27,881.0000	(0.973)	0	0	0
25/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	26,583.0000	26,746.0000	0.613	0	0	0
25/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	10,479.0000	10,545.0000	0.630	0	0	0
25/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	17,328.0000	17,438.0000	0.635	0	0	0
25/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	56,526.0000	56,176.0000	(0.619)	0	0	0
25/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	10,966.0000	10,800.0000	(1.514)	0	0	0
25/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5,833.0000	5,867.0000	0.583	0	0	0
25/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,966.0000	2,982.0000	0.539	0	0	0
25/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	74,318.0000	73,949.0000	(0.497)	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
25/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	51,683.0000	51,953.0000	0.522	0	0	0
25/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	38,155.0000	38,373.0000	0.571	0	0	0
25/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	66,642.0000	66,954.0000	0.468	0	0	0
25/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,150.0000	6,036.0000	(1.854)	0	0	0
25/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	98,719.0000	99,082.0000	0.368	0	0	0
25/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,529.0000	1,488.0000	(2.681)	0	0	0
25/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	674.0000	652.0000	(3.264)	0	0	0
25/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	82,479.0000	82,822.0000	0.416	0	0	0
25/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,193.0000	3,121.0000	(2.255)	0	0	0
25/04/2006	R203	2007/02/01			Bond Future	7.4000	7.3950	(0.068)	0.0000	0.0000	0
25/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	54,211.0000	54,459.0000	0.457	0	0	0
25/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	15,773.0000	15,602.0000	(1.084)	0	0	0
25/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	23,429.0000	23,215.0000	(0.913)	0	0	0
25/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	14,803.0000	14,887.0000	0.567	0	0	0
25/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	45,577.0000	45,284.0000	(0.643)	0	0	0
25/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	33,337.0000	33,081.0000	(0.768)	0	0	0
25/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	30,945.0000	31,108.0000	0.527	0	0	0
25/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,145.0000	10,016.0000	(1.272)	0	0	0
25/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	41,776.0000	41,982.0000	0.493	0	0	0
25/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	67,937.0000	68,221.0000	0.418	0	0	0
25/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	97,831.0000	98,169.0000	0.345	0	0	0
25/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	82,593.0000	82,908.0000	0.381	0	0	0
25/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	60,075.0000	59,752.0000	(0.538)	0	0	0
25/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,059.0000	1,035.0000	(2.266)	0	0	0
25/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	113,351.0000	113,705.0000	0.312	0	0	0
25/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,013.0000	1,973.0000	(1.987)	0	0	0
25/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	21,931.0000	22,052.0000	0.552	0	0	0
25/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,630.0000	3,567.0000	(1.736)	0	0	0
25/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,221.0000	6,128.0000	(1.495)	0	0	0
25/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	9,474.0000	9,528.0000	0.570	0	0	0
25/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	76,624.0000	76,278.0000	(0.452)	0	0	0
25/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5,725.0000	5,758.0000	0.576	0	0	0
25/04/2006	R204	2006/05/04			Bond Future	7.3820	7.3810	(0.014)	0.0000	0.0000	80
25/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	50,188.0000	50,272.0000	0.167	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
25/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R204	2006/08/03			Bond Future	7.3870	7.3870	-	0.0000	0.0000	83
25/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	51,919.0000	51,875.0000	(0.085)	0	0	0
25/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	2,757.0000	2,712.0000	(1.632)	0	0	0
25/04/2006	R204	2006/11/02			Bond Future	7.3910	7.3910	-	0.0000	0.0000	0
25/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	55,599.0000	55,553.0000	(0.083)	0	0	0
25/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	121,535.0000	121,528.0000	(0.006)	0	0	0
25/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	61,159.0000	61,113.0000	(0.075)	0	0	0
25/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	41,501.0000	41,444.0000	(0.137)	0	0	0
25/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	44,754.0000	44,696.0000	(0.130)	0	0	0
25/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	6,997.0000	6,951.0000	(0.657)	0	0	0
25/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	29,367.0000	29,303.0000	(0.218)	0	0	0
25/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	12,148.0000	12,091.0000	(0.469)	0	0	0
25/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	414.0000	407.0000	(1.691)	0	0	0
25/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	31,153.0000	31,089.0000	(0.205)	0	0	0
25/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	19,548.0000	19,484.0000	(0.327)	0	0	0
25/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	20,511.0000	20,448.0000	(0.307)	0	0	0
25/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	80,001.0000	79,968.0000	(0.041)	0	0	0
25/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	12,709.0000	12,652.0000	(0.449)	0	0	0
25/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,710.0000	3,677.0000	(0.889)	0	0	0
25/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,022.0000	1,999.0000	(1.137)	0	0	0
25/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	7,380.0000	7,333.0000	(0.637)	0	0	0
25/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	104,539.0000	104,526.0000	(0.012)	0	0	0
25/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	87,626.0000	87,603.0000	(0.026)	0	0	0
25/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	71,154.0000	71,120.0000	(0.048)	0	0	0
25/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,002.0000	3,968.0000	(0.850)	0	0	0
25/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	949.0000	936.0000	(1.370)	0	0	0
25/04/2006	R204	2007/02/01			Bond Future	7.3980	7.3980	-	0.0000	0.0000	0
25/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	58,011.0000	57,971.0000	(0.069)	0	0	0
25/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	17,001.0000	16,954.0000	(0.276)	0	0	0
25/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	10,980.0000	10,940.0000	(0.364)	0	0	0
25/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	44,850.0000	44,803.0000	(0.105)	0	0	0
25/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	10,376.0000	10,335.0000	(0.395)	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
25/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	64,344.0000	64,304.0000	(0.062)	0	0	0
25/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	72,502.0000	72,469.0000	(0.046)	0	0	0
25/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,183.0000	1,172.0000	(0.930)	0	0	0
25/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	87,944.0000	87,919.0000	(0.028)	0	0	0
25/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	82,085.0000	82,052.0000	(0.040)	0	0	0
25/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	120,268.0000	120,257.0000	(0.009)	0	0	0
25/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,224.0000	2,207.0000	(0.764)	0	0	0
25/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	103,970.0000	103,954.0000	(0.015)	0	0	0
25/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,977.0000	3,953.0000	(0.603)	0	0	0
25/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,769.0000	6,737.0000	(0.473)	0	0	0
25/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	6,314.0000	6,282.0000	(0.507)	0	0	0
25/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	48,834.0000	48,786.0000	(0.098)	0	0	0
25/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	16,113.0000	16,066.0000	(0.292)	0	0	0
25/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	35,757.0000	35,706.0000	(0.143)	0	0	0
25/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	23,746.0000	23,694.0000	(0.219)	0	0	0
25/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	33,352.0000	33,301.0000	(0.153)	0	0	0
25/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	25,179.0000	25,128.0000	(0.203)	0	0	0
25/04/2006	R207	2006/05/04			Bond Future	7.3650	7.3670	0.027	0.0000	0.0000	0
25/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	51,907.0000	51,737.0000	(0.328)	0	0	0
25/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/04/2006	R207	2006/08/03			Bond Future	7.3710	7.3730	0.027	0.0000	0.0000	0
25/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	2,671.0000	2,646.0000	(0.936)	0	0	0
25/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	53,538.0000	53,346.0000	(0.359)	0	0	0
25/04/2006	R207	2006/11/02			Bond Future	7.3720	7.3750	0.041	0.0000	0.0000	0
25/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	10,184.0000	10,049.0000	(1.326)	0	0	0
25/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	20,366.0000	20,479.0000	0.555	0	0	0
25/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	20,437.0000	20,246.0000	(0.935)	0	0	0
25/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	9,904.0000	9,962.0000	0.586	0	0	0
25/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	338.0000	339.0000	0.296	0	0	0
25/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	123,402.0000	123,154.0000	(0.201)	0	0	0
25/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	51,563.0000	51,320.0000	(0.471)	0	0	0
25/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,300.0000	1,305.0000	0.385	0	0	0
25/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	54,730.0000	54,944.0000	0.391	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
25/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,328.0000	1,294.0000	(2.560)	0	0	0
25/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	34,661.0000	34,434.0000	(0.655)	0	0	0
25/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	69,651.0000	69,403.0000	(0.356)	0	0	0
25/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	4,139.0000	4,061.0000	(1.885)	0	0	0
25/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	11.0000	11.0000	-	0	0	0
25/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	35,625.0000	35,796.0000	0.480	0	0	0
25/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	3,986.0000	4,008.0000	0.552	0	0	0
25/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	105,878.0000	105,629.0000	(0.235)	0	0	0
25/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	87,912.0000	87,663.0000	(0.283)	0	0	0
25/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	70.0000	69.0000	(1.429)	0	0	0
25/04/2006	R207	2007/02/01			Bond Future	7.3780	7.3810	0.041	0.0000	0.0000	0
25/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	25,023.0000	24,858.0000	(0.659)	0	0	0
25/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,178.0000	1,177.0000	(0.085)	0	0	0
25/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	25,000.0000	25,055.0000	0.220	0	0	0
25/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	35,579.0000	35,660.0000	0.228	0	0	0
25/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	10,875.0000	10,893.0000	0.166	0	0	0
25/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	34,923.0000	34,732.0000	(0.547)	0	0	0
25/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	46,698.0000	46,486.0000	(0.454)	0	0	0
25/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	16,854.0000	16,887.0000	0.196	0	0	0
25/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	60,100.0000	59,872.0000	(0.379)	0	0	0
25/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	74,785.0000	74,547.0000	(0.318)	0	0	0
25/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	3,942.0000	3,944.0000	0.051	0	0	0
25/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	90,371.0000	90,128.0000	(0.269)	0	0	0
25/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	64,354.0000	64,495.0000	0.219	0	0	0
25/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	6,704.0000	6,712.0000	0.119	0	0	0
25/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	122,839.0000	122,592.0000	(0.201)	0	0	0
25/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	106,493.0000	106,247.0000	(0.231)	0	0	0
25/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,209.0000	2,208.0000	(0.045)	0	0	0
25/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	11,097.0000	10,992.0000	(0.946)	0	0	0
25/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6,809.0000	6,732.0000	(1.131)	0	0	0
25/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	17,100.0000	16,965.0000	(0.789)	0	0	0
25/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	48,710.0000	48,820.0000	0.226	0	0	0
25/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	82,326.0000	82,494.0000	0.204	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:										2,952
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