



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 26/04/2006

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
26/04/2006	GOVI	2006/05/04			jGovi	242.2420	241.5470	(0.287)	0.0000	0.0000	0
26/04/2006	GOVI	2006/05/04	230.00	Call	jGovi	122,420.0000	115,470.0000	(5.677)	0	0	0
26/04/2006	GOVI	2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
26/04/2006	GOVI	2006/08/03			jGovi	246.5400	245.8300	(0.288)	0.0000	0.0000	561
26/04/2006	GOVI	2006/08/03	230.00	Call	jGovi	165,416.0000	158,323.0000	(4.288)	0	0	0
26/04/2006	GOVI	2006/08/03	230.00	Put	jGovi	16.0000	23.0000	43.750	0	0	0
26/04/2006	GOVI	2006/11/02			jGovi	250.9580	250.2440	(0.285)	0.0000	0.0000	301
26/04/2006	GOVI	2006/11/02	230.00	Call	jGovi	209,614.0000	202,486.0000	(3.401)	0	0	0
26/04/2006	GOVI	2006/11/02	230.00	Put	jGovi	34.0000	46.0000	35.294	0	0	0
26/04/2006	GOVI	2007/02/01			jGovi	255.3960	254.6920	(0.276)	0.0000	0.0000	0
26/04/2006	GOVI	2007/02/01	230.00	Call	jGovi	253,985.0000	246,953.0000	(2.769)	0	0	0
26/04/2006	GOVI	2007/02/01	230.00	Put	jGovi	25.0000	33.0000	32.000	0	0	0
26/04/2006	J153	2010/08/31			jSwap	7.1590	7.2120	0.740	0.0000	0.0000	0
26/04/2006	J157	2015/09/15			jSwap	7.3850	7.4440	0.799	0.0000	0.0000	0
26/04/2006	J186	2026/12/21			jSwap	7.0900	7.1490	0.832	0.0000	0.0000	0
26/04/2006	J194	2008/02/28			jSwap	7.1000	7.1450	0.634	0.0000	0.0000	0
26/04/2006	J201	2014/12/22			jSwap	7.3520	7.4080	0.762	0.0000	0.0000	0

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26/04/2006	J203	2017/09/15			jSwap	7.3690	7.4280	0.801	0.0000	0.0000	0
26/04/2006	J204	2018/12/21			jSwap	7.3690	7.4260	0.774	0.0000	0.0000	0
26/04/2006	J207	2020/01/15			jSwap	7.3550	7.4120	0.775	0.0000	0.0000	0
26/04/2006	JBAR	2005/03/16			jBar	0.0000	7.0790	100.000	0.0000	0.0000	0
26/04/2006	JFRA	2006/05/04			jFra	7.1130	7.1110	(0.028)	0.0000	0.0000	0
26/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	364.0000	352.0000	(3.297)	0	0	0
26/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	88.0000	80.0000	(9.091)	0	0	0
26/04/2006	JFRA	2006/08/03			jFra	7.1180	7.1330	0.211	0.0000	0.0000	0
26/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	585.0000	566.0000	(3.248)	0	0	0
26/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	874.0000	891.0000	1.945	0	0	0
26/04/2006	JFRA	2006/11/02			jFra	7.1520	7.1760	0.336	0.0000	0.0000	0
26/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	872.0000	843.0000	(3.326)	0	0	0
26/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,244.0000	1,274.0000	2.412	0	0	0
26/04/2006	JFRA	2007/02/01			jFra	7.2230	7.2610	0.526	0.0000	0.0000	500
26/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	966.0000	1,003.0000	3.830	0	0	0
26/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,645.0000	1,588.0000	(3.465)	0	0	0
26/04/2006	JFRA	2007/05/03			jFra	7.2620	7.3080	0.633	0.0000	0.0000	0
26/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,219.0000	1,267.0000	3.938	0	0	0
26/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,802.0000	1,737.0000	(3.607)	0	0	0
26/04/2006	JFRA	2007/08/02			jFra	7.3090	7.3630	0.739	0.0000	0.0000	0
26/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,441.0000	1,500.0000	4.094	0	0	0
26/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,909.0000	1,836.0000	(3.824)	0	0	0
26/04/2006	JFRA	2007/11/01			jFra	7.3780	7.4310	0.718	0.0000	0.0000	0
26/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,753.0000	1,818.0000	3.708	0	0	0

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26/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,074.0000	1,999.0000	(3.616)	0	0	0
26/04/2006	JFRA	2008/02/07			jFra	7.4290	7.4840	0.740	0.0000	0.0000	0
26/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,601.0000	26,645.0000	0.165	0	0	0
26/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,754.0000	26,665.0000	(0.333)	0	0	0
26/04/2006	JN02	2006/05/04			jNote	7.2430	7.2780	0.483	0.0000	0.0000	0
26/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	3,173.0000	2,679.0000	(15.569)	0	0	0
26/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	3,092.0000	3,242.0000	4.851	0	0	0
26/04/2006	JN02	2006/08/03			jNote	7.2960	7.3350	0.535	0.0000	0.0000	0
26/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	10,868.0000	11,188.0000	2.944	0	0	0
26/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	10,015.0000	9,610.0000	(4.044)	0	0	0
26/04/2006	JN02	2006/11/02			jNote	7.3520	7.3940	0.571	0.0000	0.0000	0
26/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,489.0000	13,075.0000	(3.069)	0	0	0
26/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	15,381.0000	15,747.0000	2.380	0	0	0
26/04/2006	JN05	2006/05/04			jNote	7.4530	7.5040	0.684	0.0000	0.0000	0
26/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	8,993.0000	10,794.0000	20.027	0	0	0
26/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	559.0000	252.0000	(54.919)	0	0	0
26/04/2006	JN05	2006/08/03			jNote	7.4840	7.5380	0.722	0.0000	0.0000	0
26/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,248.0000	5,435.0000	(13.012)	0	0	0
26/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	15,961.0000	17,376.0000	8.865	0	0	0
26/04/2006	JN05	2006/11/02			jNote	7.5140	7.5700	0.745	0.0000	0.0000	0
26/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,535.0000	8,635.0000	(9.439)	0	0	0
26/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	20,483.0000	21,889.0000	6.864	0	0	0
26/04/2006	JN10	2006/05/04			jNote	7.5220	7.5770	0.731	0.0000	0.0000	0
26/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	19,066.0000	22,850.0000	19.847	0	0	0
26/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	18.0000	2.0000	(88.889)	0	0	0
26/04/2006	JN10	2006/08/03			jNote	7.5370	7.5940	0.756	0.0000	0.0000	0
26/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	23,332.0000	26,438.0000	13.312	0	0	0

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26/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,254.0000	2,430.0000	(25.323)	0	0	0
26/04/2006	JN10	2006/11/02			jNote	7.5500	7.6080	0.768	0.0000	0.0000	0
26/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	6,177.0000	5,084.0000	(17.695)	0	0	0
26/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	27,142.0000	30,040.0000	10.677	0	0	0
26/04/2006	JROD	2006/04/28			jRod	6.7060	6.6280	(1.163)	0.0000	0.0000	0
26/04/2006	JROD	2006/05/31			jRod	6.7680	6.6910	(1.138)	0.0000	0.0000	0
26/04/2006	JROD	2006/06/30			jRod	6.8840	6.8040	(1.162)	0.0000	0.0000	0
26/04/2006	JROD	2006/07/31			jRod	6.9090	6.8690	(0.579)	0.0000	0.0000	0
26/04/2006	JROD	2006/08/31			jRod	6.9830	6.9430	(0.573)	0.0000	0.0000	0
26/04/2006	R153	2006/05/04			Bond Future	7.1610	7.2160	0.768	7.2200	7.2200	234
26/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	785.0000	1,390.0000	77.070	0	0	10
26/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	4,453.0000	2,790.0000	(37.346)	0	0	0
26/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	17,123.0000	19,392.0000	13.251	0	0	0
26/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	53,734.0000	51,465.0000	(4.223)	0	0	0
26/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	34,029.0000	31,760.0000	(6.668)	0	0	0
26/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
26/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	43,934.0000	41,665.0000	(5.165)	0	0	0
26/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	24,017.0000	21,748.0000	(9.447)	0	0	0
26/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	13.0000	28.0000	115.385	0	0	0
26/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	13,910.0000	11,656.0000	(16.204)	0	0	0
26/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	73,022.0000	70,753.0000	(3.107)	0	0	0
26/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	82,513.0000	80,245.0000	(2.749)	0	0	0
26/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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26/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	63,429.0000	61,161.0000	(3.576)	0	0	0
26/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	6,869.0000	8,987.0000	30.834	0	0	0
26/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	197.0000	47.0000	(76.142)	0	0	0
26/04/2006	R153	2006/08/03			Bond Future	7.1530	7.2130	0.839	7.2900	7.2900	744
26/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	5,825.0000	6,822.0000	17.116	0	0	0
26/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	9,603.0000	8,261.0000	(13.975)	0	0	0
26/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	33,257.0000	31,091.0000	(6.513)	0	0	0
26/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	770.0000	943.0000	22.468	0	0	0
26/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	24,548.0000	22,537.0000	(8.192)	0	0	0
26/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	16,493.0000	14,749.0000	(10.574)	0	0	0
26/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	186.0000	230.0000	23.656	0	0	0
26/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	60,420.0000	58,103.0000	(3.835)	0	0	0
26/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,048.0000	3,641.0000	19.455	0	0	100
26/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	90.0000	111.0000	23.333	0	0	0
26/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	51,330.0000	49,035.0000	(4.471)	0	0	0
26/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	387.0000	477.0000	23.256	0	0	0
26/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	42,250.0000	40,001.0000	(5.323)	0	0	0
26/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	69,470.0000	67,143.0000	(3.350)	0	0	0
26/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	1,533.0000	1,860.0000	21.331	0	0	0
26/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	46.0000	58.0000	26.087	0	0	0
26/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,447.0000	3,609.0000	(18.844)	0	0	0
26/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	10,437.0000	11,937.0000	14.372	0	0	0
26/04/2006	R153	2006/11/02			Bond Future	7.1480	7.2110	0.881	0.0000	0.0000	0
26/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	12,422.0000	11,138.0000	(10.336)	0	0	0
26/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	8,681.0000	9,709.0000	11.842	0	0	0
26/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	12,612.0000	13,984.0000	10.879	0	0	0
26/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	1,859.0000	2,117.0000	13.878	0	0	100
26/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	41,498.0000	39,443.0000	(4.952)	0	0	0
26/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	49,692.0000	47,561.0000	(4.288)	0	0	0
26/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,295.0000	1,476.0000	13.977	0	0	0
26/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	7,158.0000	6,218.0000	(13.132)	0	0	0
26/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,491.0000	2,910.0000	(16.643)	0	0	0
26/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	57,988.0000	55,803.0000	(3.768)	0	0	0
26/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	66,317.0000	64,095.0000	(3.351)	0	0	0

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26/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	653.0000	744.0000	13.936	0	0	0
26/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	74,646.0000	72,399.0000	(3.010)	0	0	0
26/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	473.0000	538.0000	13.742	0	0	0
26/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	25,436.0000	27,468.0000	7.989	0	0	0
26/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,321.0000	1,041.0000	(21.196)	0	0	0
26/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	915.0000	1,043.0000	13.989	0	0	0
26/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	33,498.0000	31,555.0000	(5.800)	0	0	0
26/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	2,704.0000	3,073.0000	13.646	0	0	0
26/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	18,230.0000	19,961.0000	9.495	0	0	0
26/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	18,721.0000	17,153.0000	(8.376)	0	0	0
26/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	5,875.0000	6,619.0000	12.664	0	0	0
26/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	25,838.0000	24,052.0000	(6.912)	0	0	0
26/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	3,974.0000	4,501.0000	13.261	0	0	0
26/04/2006	R153	2007/02/01			Bond Future	7.1530	7.2180	0.909	0.0000	0.0000	0
26/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	15,169.0000	13,958.0000	(7.983)	0	0	0
26/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	11,839.0000	12,861.0000	8.632	0	0	0
26/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	27,422.0000	25,838.0000	(5.776)	0	0	0
26/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	9,146.0000	9,963.0000	8.933	0	0	0
26/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,116.0000	7,765.0000	9.120	0	0	0
26/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	21,003.0000	19,587.0000	(6.742)	0	0	0
26/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	6,215.0000	5,502.0000	(11.472)	0	0	0
26/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	26,026.0000	27,798.0000	6.809	0	0	0
26/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	20,177.0000	21,697.0000	7.533	0	0	0
26/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	34,249.0000	32,531.0000	(5.016)	0	0	0
26/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,571.0000	6,086.0000	9.244	0	0	0
26/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	41,378.0000	39,554.0000	(4.408)	0	0	0
26/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,312.0000	2,523.0000	9.126	0	0	0
26/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	63,720.0000	61,698.0000	(3.173)	0	0	0
26/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,821.0000	3,082.0000	9.252	0	0	0
26/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	56,158.0000	54,186.0000	(3.512)	0	0	0
26/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,507.0000	3,832.0000	9.267	0	0	0
26/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3,297.0000	2,836.0000	(13.982)	0	0	0
26/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,405.0000	4,813.0000	9.262	0	0	0
26/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	48,700.0000	46,792.0000	(3.918)	0	0	0
26/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	71,321.0000	69,261.0000	(2.888)	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
26/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,916.0000	2,088.0000	8.977	0	0	0
26/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	10,195.0000	9,224.0000	(9.524)	0	0	0
26/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	15,472.0000	16,733.0000	8.150	0	0	0
26/04/2006	R157	2006/05/04			Bond Future	7.3710	7.4310	0.814	7.4200	7.4200	114
26/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
26/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	128,487.0000	123,452.0000	(3.919)	0	0	0
26/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	31,412.0000	26,394.0000	(15.975)	0	0	0
26/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	146,778.0000	141,743.0000	(3.430)	0	0	0
26/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	12.0000	28.0000	133.333	0	0	0
26/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	71,397.0000	66,362.0000	(7.052)	0	0	0
26/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	90,805.0000	85,770.0000	(5.545)	0	0	0
26/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
26/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	51,598.0000	46,563.0000	(9.758)	0	0	0
26/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	31,680.0000	36,713.0000	15.887	0	0	0
26/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	109,833.0000	104,798.0000	(4.584)	0	0	0
26/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	928.0000	266.0000	(71.336)	0	0	0
26/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	960.0000	1,887.0000	96.563	0	0	0
26/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	11,755.0000	7,647.0000	(34.947)	0	0	50
26/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	11,156.0000	15,529.0000	39.199	0	0	0
26/04/2006	R157	2006/08/03			Bond Future	7.3760	7.4390	0.854	7.4500	7.4500	115
26/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	2,527.0000	3,147.0000	24.535	0	0	0
26/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	5,491.0000	6,689.0000	21.818	0	0	100
26/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	35,034.0000	39,261.0000	12.065	0	0	0
26/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	3,690.0000	2,755.0000	(25.339)	0	0	0
26/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	88,855.0000	83,831.0000	(5.654)	0	0	0
26/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	35,762.0000	31,799.0000	(11.082)	0	0	0
26/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	484.0000	621.0000	28.306	0	0	0
26/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	52,544.0000	48,003.0000	(8.642)	0	0	0
26/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	107,204.0000	102,104.0000	(4.757)	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
26/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	39.0000	51.0000	30.769	0	0	0
26/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	143,221.0000	138,071.0000	(3.596)	0	0	0
26/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	125,353.0000	120,218.0000	(4.096)	0	0	0
26/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	207.0000	269.0000	29.952	0	0	0
26/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	70,502.0000	65,639.0000	(6.898)	0	0	0
26/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	89.0000	116.0000	30.337	0	0	0
26/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,120.0000	1,420.0000	26.786	0	0	0
26/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	21,290.0000	18,211.0000	(14.462)	0	0	0
26/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	10,276.0000	8,303.0000	(19.200)	0	0	0
26/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	11,155.0000	13,237.0000	18.664	0	0	0
26/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	20,676.0000	23,865.0000	15.424	0	0	0
26/04/2006	R157	2006/11/02			Bond Future	7.3820	7.4470	0.881	0.0000	0.0000	0
26/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,756.0000	3,216.0000	16.691	0	0	117
26/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	88,608.0000	83,873.0000	(5.344)	0	0	0
26/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	202.0000	241.0000	19.307	0	0	0
26/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	71,711.0000	67,224.0000	(6.257)	0	0	0
26/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	7,086.0000	8,158.0000	15.128	0	0	0
26/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	4,425.0000	5,133.0000	16.000	0	0	0
26/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	40,301.0000	36,686.0000	(8.970)	0	0	0
26/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	15,934.0000	13,767.0000	(13.600)	0	0	0
26/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	11,226.0000	12,807.0000	14.083	0	0	158
26/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	55,449.0000	51,326.0000	(7.436)	0	0	0
26/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	17,505.0000	19,749.0000	12.819	0	0	0
26/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	8,071.0000	6,707.0000	(16.900)	0	0	0
26/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	26,917.0000	23,966.0000	(10.963)	0	0	0
26/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,338.0000	2,640.0000	(20.911)	0	0	0
26/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	39,134.0000	42,966.0000	9.792	0	0	0
26/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	26,565.0000	29,594.0000	11.402	0	0	0
26/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	105,796.0000	100,897.0000	(4.631)	0	0	0
26/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	55,233.0000	59,730.0000	8.142	0	0	0
26/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	123,033.0000	118,029.0000	(4.067)	0	0	0
26/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,726.0000	2,023.0000	17.207	0	0	0
26/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	416.0000	492.0000	18.269	0	0	0
26/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	157,112.0000	151,993.0000	(3.258)	0	0	0
26/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	173,789.0000	168,633.0000	(2.967)	0	0	0



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26/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	140,155.0000	135,080.0000	(3.621)	0	0	0
26/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,089.0000	1,280.0000	17.539	0	0	0
26/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	671.0000	791.0000	17.884	0	0	0
26/04/2006	R157	2007/02/01			Bond Future	7.3950	7.4610	0.892	0.0000	0.0000	0
26/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,568.0000	10,611.0000	10.901	0	0	0
26/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	89,777.0000	85,424.0000	(4.849)	0	0	0
26/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	33,231.0000	36,123.0000	8.703	0	0	0
26/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	74,198.0000	70,103.0000	(5.519)	0	0	0
26/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	17,981.0000	19,779.0000	9.999	0	0	0
26/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	59,253.0000	55,491.0000	(6.349)	0	0	0
26/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,016.0000	7,801.0000	11.189	0	0	0
26/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,095.0000	14,471.0000	10.508	0	0	0
26/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	105,732.0000	101,184.0000	(4.301)	0	0	0
26/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	169,922.0000	164,955.0000	(2.923)	0	0	0
26/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	121,872.0000	117,178.0000	(3.852)	0	0	0
26/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,378.0000	1,548.0000	12.337	0	0	0
26/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	45,319.0000	41,979.0000	(7.370)	0	0	0
26/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,179.0000	2,434.0000	11.703	0	0	0
26/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	154,194.0000	149,310.0000	(3.167)	0	0	0
26/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	21,854.0000	19,608.0000	(10.277)	0	0	0
26/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,881.0000	3,216.0000	11.628	0	0	0
26/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	5,174.0000	5,765.0000	11.422	0	0	0
26/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,845.0000	4,289.0000	11.547	0	0	0
26/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	138,059.0000	133,256.0000	(3.479)	0	0	0
26/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	44,563.0000	48,072.0000	7.874	0	0	0
26/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	13,274.0000	11,646.0000	(12.265)	0	0	0
26/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	32,754.0000	29,924.0000	(8.640)	0	0	0
26/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	24,592.0000	26,900.0000	9.385	0	0	0
26/04/2006	R186	2006/05/04			Bond Future	7.1250	7.1850	0.842	0.0000	0.0000	34
26/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	18,307.0000	11,713.0000	(36.019)	0	0	0
26/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	1,495.0000	3,011.0000	101.405	0	0	0
26/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	18,366.0000	25,559.0000	39.165	0	0	0
26/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	1,236.0000	321.0000	(74.029)	0	0	0
26/04/2006	R186	2006/05/04	7.75	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
26/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	81,012.0000	72,903.0000	(10.010)	0	0	0
26/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	168,871.0000	160,762.0000	(4.802)	0	0	0
26/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	196,095.0000	187,986.0000	(4.135)	0	0	0
26/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	17.0000	42.0000	147.059	0	0	0
26/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	88,976.0000	97,084.0000	9.113	0	0	0
26/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	49,525.0000	41,441.0000	(16.323)	0	0	0
26/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	140,646.0000	132,537.0000	(5.766)	0	0	0
26/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	111,375.0000	103,266.0000	(7.281)	0	0	0
26/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	222,359.0000	214,250.0000	(3.647)	0	0	0
26/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	52,374.0000	60,481.0000	15.479	0	0	0
26/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R186	2006/08/03			Bond Future	7.1240	7.1850	0.856	0.0000	0.0000	30
26/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	15,017.0000	11,950.0000	(20.424)	0	0	0
26/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	33,155.0000	28,183.0000	(14.996)	0	0	0
26/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	16,328.0000	19,542.0000	19.684	0	0	0
26/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	31,887.0000	37,006.0000	16.054	0	0	0
26/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	142.0000	192.0000	35.211	0	0	0
26/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	246,351.0000	238,166.0000	(3.322)	0	0	0
26/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,601.0000	2,032.0000	26.921	0	0	0
26/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	84,151.0000	76,862.0000	(8.662)	0	0	0
26/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	7,780.0000	9,552.0000	22.776	0	0	0
26/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	57,077.0000	50,664.0000	(11.236)	0	0	0
26/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	4,790.0000	3,478.0000	(27.390)	0	0	0
26/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	7.0000	10.0000	42.857	0	0	0
26/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	221,136.0000	212,954.0000	(3.700)	0	0	0
26/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	56,639.0000	63,512.0000	12.135	0	0	0
26/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	34.0000	48.0000	41.176	0	0	0
26/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	195,035.0000	186,863.0000	(4.190)	0	0	0
26/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	3,557.0000	4,453.0000	25.190	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
26/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	168,068.0000	159,932.0000	(4.841)	0	0	0
26/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
26/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	140,375.0000	132,349.0000	(5.718)	0	0	0
26/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	513.0000	672.0000	30.994	0	0	0
26/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	112,367.0000	104,613.0000	(6.901)	0	0	0
26/04/2006	R186	2006/11/02			Bond Future	7.1200	7.1830	0.885	0.0000	0.0000	0
26/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	40,495.0000	45,373.0000	12.046	0	0	0
26/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	24,285.0000	20,767.0000	(14.486)	0	0	0
26/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	25,643.0000	29,137.0000	13.626	0	0	0
26/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	42,883.0000	37,981.0000	(11.431)	0	0	0
26/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	168,883.0000	160,799.0000	(4.787)	0	0	0
26/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3,864.0000	2,951.0000	(23.628)	0	0	0
26/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	9,953.0000	11,528.0000	15.824	0	0	0
26/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	90,521.0000	83,700.0000	(7.535)	0	0	0
26/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	16,013.0000	18,394.0000	14.869	0	0	0
26/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	62,273.0000	68,583.0000	10.133	0	0	0
26/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	65,496.0000	59,481.0000	(9.184)	0	0	0
26/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	90,812.0000	98,295.0000	8.240	0	0	0
26/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	11,352.0000	9,266.0000	(18.376)	0	0	0
26/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	6,247.0000	7,276.0000	16.472	0	0	0
26/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	142,647.0000	134,839.0000	(5.474)	0	0	0
26/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	116,794.0000	109,427.0000	(6.308)	0	0	0
26/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	680.0000	834.0000	22.647	0	0	0
26/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	194,967.0000	186,725.0000	(4.227)	0	0	0
26/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,520.0000	1,832.0000	20.526	0	0	0
26/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,183.0000	3,772.0000	18.505	0	0	0
26/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	285.0000	356.0000	24.912	0	0	0
26/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	220,562.0000	212,237.0000	(3.774)	0	0	0
26/04/2006	R186	2007/02/01			Bond Future	7.1190	7.1830	0.899	0.0000	0.0000	0
26/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	17,538.0000	19,552.0000	11.484	0	0	0
26/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	122,622.0000	115,648.0000	(5.687)	0	0	0
26/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	97,667.0000	91,214.0000	(6.607)	0	0	0
26/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	34,268.0000	37,883.0000	10.549	0	0	0
26/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	12,713.0000	14,205.0000	11.736	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
26/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	51,513.0000	46,662.0000	(9.417)	0	0	0
26/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	73,670.0000	67,914.0000	(7.813)	0	0	0
26/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	24,414.0000	27,125.0000	11.104	0	0	0
26/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	146,514.0000	139,064.0000	(5.085)	0	0	0
26/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	195,844.0000	187,791.0000	(4.112)	0	0	0
26/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	171,070.0000	163,266.0000	(4.562)	0	0	0
26/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	94,610.0000	101,607.0000	7.396	0	0	0
26/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,493.0000	1,740.0000	16.544	0	0	0
26/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	220,489.0000	212,270.0000	(3.728)	0	0	0
26/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,696.0000	3,110.0000	15.356	0	0	0
26/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	4,693.0000	5,356.0000	14.127	0	0	0
26/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	7,869.0000	8,886.0000	12.924	0	0	0
26/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	8,482.0000	7,012.0000	(17.331)	0	0	0
26/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	32,338.0000	28,596.0000	(11.572)	0	0	0
26/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	48,292.0000	53,016.0000	9.782	0	0	0
26/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	18,088.0000	15,534.0000	(14.120)	0	0	0
26/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	68,482.0000	74,394.0000	8.633	0	0	0
26/04/2006	R194	2006/05/04			Bond Future	7.0810	7.1310	0.706	0.0000	0.0000	55
26/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	3,011.0000	2,229.0000	(25.971)	0	0	0
26/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	284.0000	105.0000	(63.028)	0	0	0
26/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,138.0000	23,275.0000	(3.575)	0	0	0
26/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,473.0000	10,610.0000	(7.522)	0	0	0
26/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,468.0000	31,605.0000	(2.658)	0	0	0
26/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,718.0000	14,854.0000	(5.497)	0	0	0
26/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	1,685.0000	2,369.0000	40.593	0	0	0
26/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,314.0000	27,451.0000	(3.048)	0	0	0
26/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	97.0000	179.0000	84.536	0	0	0
26/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,206.0000	6,344.0000	(11.962)	0	0	0
26/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1.0000	2.0000	100.000	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
26/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,486.0000	15,350.0000	5.964	0	0	0
26/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,101.0000	10,964.0000	8.544	0	0	0
26/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,939.0000	19,076.0000	(4.328)	0	0	0
26/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,739.0000	6,602.0000	15.037	0	0	0
26/04/2006	R194	2006/08/03			Bond Future	7.0500	7.1100	0.851	0.0000	0.0000	55
26/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
26/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,627.0000	6,911.0000	(9.388)	0	0	0
26/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	10.0000	13.0000	30.000	0	0	0
26/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,701.0000	4,116.0000	(12.444)	0	0	0
26/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,374.0000	13,532.0000	(5.858)	0	0	0
26/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,709.0000	2,023.0000	18.373	0	0	0
26/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,879.0000	17,004.0000	(4.894)	0	0	0
26/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	911.0000	1,094.0000	20.088	0	0	0
26/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,320.0000	1,920.0000	(17.241)	0	0	0
26/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,464.0000	20,574.0000	(4.146)	0	0	0
26/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,904.0000	10,107.0000	(7.309)	0	0	0
26/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,070.0000	3,569.0000	16.254	0	0	0
26/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	33.0000	42.0000	27.273	0	0	0
26/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	265.0000	322.0000	21.509	0	0	0
26/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	100.0000	125.0000	25.000	0	0	0
26/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	482.0000	585.0000	21.369	0	0	0
26/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,290.0000	5,997.0000	13.365	0	0	0
26/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	780.0000	588.0000	(24.615)	0	0	0
26/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,074.0000	24,178.0000	(3.573)	0	0	0
26/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,683.0000	27,785.0000	(3.131)	0	0	0
26/04/2006	R194	2006/11/02			Bond Future	7.0160	7.0850	0.983	0.0000	0.0000	0
26/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,388.0000	2,720.0000	13.903	0	0	0
26/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,348.0000	4,806.0000	(10.135)	0	0	0
26/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,682.0000	1,402.0000	(16.647)	0	0	0
26/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,453.0000	3,907.0000	13.148	0	0	0
26/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,250.0000	2,829.0000	(12.954)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,062.0000	5,656.0000	11.734	0	0	0
26/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,969.0000	15,174.0000	(4.978)	0	0	0
26/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	266.0000	313.0000	17.669	0	0	0
26/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,874.0000	10,715.0000	8.517	0	0	0
26/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	98.0000	66.0000	(32.653)	0	0	0
26/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,002.0000	13,873.0000	6.699	0	0	0
26/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
26/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,160.0000	7,899.0000	10.321	0	0	0
26/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,783.0000	7,148.0000	(8.159)	0	0	0
26/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	589.0000	454.0000	(22.920)	0	0	0
26/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,441.0000	9,739.0000	(6.723)	0	0	0
26/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,673.0000	1,912.0000	14.286	0	0	0
26/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,842.0000	18,014.0000	(4.394)	0	0	0
26/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	490.0000	569.0000	16.122	0	0	0
26/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,194.0000	1,367.0000	14.489	0	0	0
26/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,223.0000	12,473.0000	(5.672)	0	0	0
26/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	853.0000	978.0000	14.654	0	0	0
26/04/2006	R194	2007/02/01			Bond Future	6.9970	7.0730	1.086	0.0000	0.0000	0
26/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,274.0000	8,949.0000	8.158	0	0	0
26/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,459.0000	2,715.0000	10.411	0	0	0
26/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,617.0000	7,092.0000	(6.892)	0	0	0
26/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,274.0000	1,076.0000	(15.542)	0	0	0
26/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,733.0000	9,159.0000	(5.897)	0	0	0
26/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,379.0000	2,084.0000	(12.400)	0	0	0
26/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,409.0000	6,994.0000	9.128	0	0	0
26/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,024.0000	2,233.0000	10.326	0	0	0
26/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,368.0000	17,656.0000	(3.876)	0	0	0
26/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,696.0000	1,867.0000	10.083	0	0	0
26/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	556.0000	625.0000	12.410	0	0	0
26/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,927.0000	5,413.0000	9.864	0	0	0
26/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	541.0000	434.0000	(19.778)	0	0	0
26/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,944.0000	11,333.0000	(5.116)	0	0	0
26/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	827.0000	924.0000	11.729	0	0	0
26/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,640.0000	5,175.0000	(8.245)	0	0	0
26/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,200.0000	1,330.0000	10.833	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
26/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,040.0000	3,358.0000	10.461	0	0	0
26/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,979.0000	13,327.0000	(4.664)	0	0	0
26/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,128.0000	15,442.0000	(4.253)	0	0	0
26/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,489.0000	11,232.0000	7.084	0	0	0
26/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,895.0000	3,507.0000	(9.961)	0	0	0
26/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	149.0000	110.0000	(26.174)	0	0	0
26/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,864.0000	4,258.0000	10.197	0	0	0
26/04/2006	R201	2006/05/04			Bond Future	7.3610	7.4210	0.815	0.0000	0.0000	66
26/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	72,455.0000	68,475.0000	(5.493)	0	0	0
26/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	57,097.0000	53,118.0000	(6.969)	0	0	0
26/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	116,785.0000	112,806.0000	(3.407)	0	0	0
26/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	87,518.0000	83,538.0000	(4.548)	0	0	0
26/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	102,292.0000	98,313.0000	(3.890)	0	0	0
26/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	9,739.0000	6,372.0000	(34.572)	0	0	0
26/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	548.0000	1,161.0000	111.861	0	0	0
26/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	25,477.0000	21,505.0000	(15.591)	0	0	0
26/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	41,438.0000	37,459.0000	(9.602)	0	0	0
26/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	5.0000	12.0000	140.000	0	0	0
26/04/2006	R201	2006/08/03			Bond Future	7.3680	7.4310	0.855	0.0000	0.0000	26
26/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	22.0000	30.0000	36.364	0	0	0
26/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	310.0000	403.0000	30.000	0	0	0
26/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	70,772.0000	66,781.0000	(5.639)	0	0	0
26/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	85,313.0000	81,261.0000	(4.750)	0	0	0
26/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	5.0000	7.0000	40.000	0	0	0
26/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	89.0000	120.0000	34.831	0	0	0
26/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	113,931.0000	109,850.0000	(3.582)	0	0	0
26/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	56,108.0000	52,225.0000	(6.921)	0	0	0
26/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	690.0000	890.0000	28.986	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
26/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	16,022.0000	13,532.0000	(15.541)	0	0	0
26/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	99,733.0000	95,658.0000	(4.086)	0	0	0
26/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	41,634.0000	37,975.0000	(8.788)	0	0	0
26/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	7,489.0000	9,083.0000	21.285	0	0	0
26/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	1,549.0000	1,973.0000	27.372	0	0	0
26/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	3,451.0000	4,310.0000	24.891	0	0	0
26/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	27,910.0000	24,686.0000	(11.551)	0	0	0
26/04/2006	R201	2006/11/02			Bond Future	7.3720	7.4370	0.882	0.0000	0.0000	0
26/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	7,362.0000	8,537.0000	15.960	0	0	0
26/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	31,012.0000	28,072.0000	(9.480)	0	0	0
26/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	43,544.0000	40,205.0000	(7.668)	0	0	0
26/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,647.0000	1,233.0000	(25.137)	0	0	0
26/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	42,044.0000	45,745.0000	8.803	0	0	0
26/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	4,614.0000	5,389.0000	16.797	0	0	0
26/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,962.0000	3,991.0000	(19.569)	0	0	0
26/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	28,896.0000	32,039.0000	10.877	0	0	0
26/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	11,888.0000	13,624.0000	14.603	0	0	0
26/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	19,971.0000	17,593.0000	(11.907)	0	0	0
26/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	18,763.0000	21,196.0000	12.967	0	0	0
26/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	10,986.0000	9,305.0000	(15.301)	0	0	0
26/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	56,837.0000	53,227.0000	(6.351)	0	0	0
26/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	70,455.0000	66,663.0000	(5.382)	0	0	0
26/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	2,907.0000	3,412.0000	17.372	0	0	0
26/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	83,988.0000	80,049.0000	(4.690)	0	0	0
26/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	878.0000	1,052.0000	19.818	0	0	0
26/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	1,799.0000	2,122.0000	17.954	0	0	0
26/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	97,701.0000	93,675.0000	(4.121)	0	0	0
26/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	168.0000	209.0000	24.405	0	0	0
26/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	111,405.0000	107,331.0000	(3.657)	0	0	0
26/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	399.0000	486.0000	21.805	0	0	0
26/04/2006	R201	2007/02/01			Bond Future	7.3820	7.4480	0.894	0.0000	0.0000	0
26/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	15,698.0000	17,489.0000	11.409	0	0	0
26/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	22,969.0000	20,685.0000	(9.944)	0	0	0
26/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7,560.0000	6,411.0000	(15.198)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	14,100.0000	12,368.0000	(12.284)	0	0	0
26/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	31,531.0000	34,457.0000	9.280	0	0	0
26/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	22,308.0000	24,650.0000	10.498	0	0	0
26/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	5,816.0000	6,546.0000	12.552	0	0	0
26/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	57,877.0000	54,532.0000	(5.779)	0	0	0
26/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	8,450.0000	9,457.0000	11.917	0	0	0
26/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	70,775.0000	67,243.0000	(4.990)	0	0	0
26/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	45,849.0000	42,782.0000	(6.689)	0	0	0
26/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,316.0000	4,859.0000	12.581	0	0	0
26/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	96,013.0000	92,166.0000	(4.007)	0	0	0
26/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	848.0000	985.0000	16.156	0	0	0
26/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	108,984.0000	105,046.0000	(3.613)	0	0	0
26/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,521.0000	1,748.0000	14.924	0	0	0
26/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,616.0000	2,975.0000	13.723	0	0	0
26/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	11,155.0000	12,491.0000	11.977	0	0	0
26/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	83,217.0000	79,502.0000	(4.464)	0	0	0
26/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	43,296.0000	46,748.0000	7.973	0	0	0
26/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	33,626.0000	30,888.0000	(8.143)	0	0	0
26/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,272.0000	2,650.0000	(19.010)	0	0	0
26/04/2006	R203	2006/05/04			Bond Future	7.3760	7.4360	0.813	0.0000	0.0000	0
26/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	30.0000	5.0000	(83.333)	0	0	0
26/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	29,159.0000	24,447.0000	(16.160)	0	0	0
26/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	1,449.0000	559.0000	(61.422)	0	0	0
26/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	11,505.0000	15,360.0000	33.507	0	0	0
26/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	101,970.0000	97,225.0000	(4.653)	0	0	0
26/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	84,418.0000	79,673.0000	(5.621)	0	0	0
26/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	33.0000	67.0000	103.030	0	0	0
26/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	11,250.0000	7,541.0000	(32.969)	0	0	0
26/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	48,008.0000	43,263.0000	(9.884)	0	0	0
26/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	30,413.0000	35,132.0000	15.516	0	0	0
26/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	1,475.0000	2,510.0000	70.169	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
26/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	119,103.0000	114,358.0000	(3.984)	0	0	0
26/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	66,435.0000	61,690.0000	(7.142)	0	0	0
26/04/2006	R203	2006/08/03			Bond Future	7.3800	7.4420	0.840	0.0000	0.0000	0
26/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	66,023.0000	61,436.0000	(6.948)	0	0	0
26/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	845.0000	1,087.0000	28.639	0	0	0
26/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	22,053.0000	24,938.0000	13.082	0	0	0
26/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	254.0000	338.0000	33.071	0	0	0
26/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	11,836.0000	9,893.0000	(16.416)	0	0	0
26/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	5,775.0000	6,935.0000	20.087	0	0	0
26/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	100,313.0000	95,509.0000	(4.789)	0	0	0
26/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	117,181.0000	112,359.0000	(4.115)	0	0	0
26/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	21,378.0000	18,523.0000	(13.355)	0	0	0
26/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	34,162.0000	30,495.0000	(10.734)	0	0	0
26/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	14.0000	20.0000	42.857	0	0	0
26/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	12,060.0000	14,033.0000	16.360	0	0	0
26/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	64.0000	89.0000	39.063	0	0	0
26/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	83,176.0000	78,432.0000	(5.704)	0	0	0
26/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	35,906.0000	39,606.0000	10.305	0	0	0
26/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	5,675.0000	4,547.0000	(19.877)	0	0	0
26/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,389.0000	2,967.0000	24.194	0	0	0
26/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	49,392.0000	45,142.0000	(8.605)	0	0	0
26/04/2006	R203	2006/11/02			Bond Future	7.3850	7.4480	0.853	0.0000	0.0000	0
26/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	27,881.0000	30,630.0000	9.860	0	0	0
26/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	26,746.0000	24,004.0000	(10.252)	0	0	0
26/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	17,438.0000	15,360.0000	(11.917)	0	0	0
26/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	17,955.0000	20,041.0000	11.618	0	0	0
26/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	10,545.0000	9,095.0000	(13.751)	0	0	0
26/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	40,683.0000	44,061.0000	8.303	0	0	0
26/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	82,822.0000	78,295.0000	(5.466)	0	0	0
26/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	56,176.0000	60,081.0000	6.951	0	0	0
26/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5,867.0000	4,945.0000	(15.715)	0	0	0
26/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	73,949.0000	78,245.0000	5.809	0	0	0
26/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,982.0000	2,450.0000	(17.840)	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
26/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	10,800.0000	12,263.0000	13.546	0	0	0
26/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	51,953.0000	48,069.0000	(7.476)	0	0	0
26/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	38,373.0000	35,009.0000	(8.767)	0	0	0
26/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	66,954.0000	62,684.0000	(6.378)	0	0	0
26/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,036.0000	6,979.0000	15.623	0	0	0
26/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	99,082.0000	94,402.0000	(4.723)	0	0	0
26/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,488.0000	1,788.0000	20.161	0	0	0
26/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	652.0000	800.0000	22.699	0	0	0
26/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,121.0000	3,678.0000	17.847	0	0	0
26/04/2006	R203	2007/02/01			Bond Future	7.3950	7.4600	0.879	0.0000	0.0000	0
26/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	22,052.0000	19,882.0000	(9.840)	0	0	0
26/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	15,602.0000	17,265.0000	10.659	0	0	0
26/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	33,081.0000	35,806.0000	8.237	0	0	0
26/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	54,459.0000	50,766.0000	(6.781)	0	0	0
26/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	45,284.0000	48,534.0000	7.177	0	0	0
26/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	14,887.0000	13,241.0000	(11.057)	0	0	0
26/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,016.0000	11,218.0000	12.001	0	0	0
26/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	41,982.0000	38,750.0000	(7.699)	0	0	0
26/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	68,221.0000	64,148.0000	(5.970)	0	0	0
26/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	113,705.0000	108,996.0000	(4.141)	0	0	0
26/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	82,908.0000	78,544.0000	(5.264)	0	0	0
26/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	59,752.0000	63,470.0000	6.222	0	0	0
26/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,035.0000	1,222.0000	18.068	0	0	0
26/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	1,973.0000	2,297.0000	16.422	0	0	0
26/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	98,169.0000	93,598.0000	(4.656)	0	0	0
26/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	31,108.0000	28,395.0000	(8.721)	0	0	0
26/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,567.0000	4,099.0000	14.914	0	0	0
26/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,128.0000	6,951.0000	13.430	0	0	0
26/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	23,215.0000	25,397.0000	9.399	0	0	0
26/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	9,528.0000	8,351.0000	(12.353)	0	0	0
26/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5,758.0000	4,967.0000	(13.737)	0	0	0
26/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	76,278.0000	80,383.0000	5.382	0	0	0
26/04/2006	R204	2006/05/04			Bond Future	7.3810	7.4410	0.813	0.0000	0.0000	80
26/04/2006	R204	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
26/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	50,272.0000	45,252.0000	(9.986)	0	0	0
26/04/2006	R204	2006/08/03			Bond Future	7.3870	7.4490	0.839	0.0000	0.0000	83
26/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	2,712.0000	3,351.0000	23.562	0	0	0
26/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	51,875.0000	47,395.0000	(8.636)	0	0	0
26/04/2006	R204	2006/11/02			Bond Future	7.3910	7.4540	0.852	0.0000	0.0000	0
26/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	79,968.0000	84,480.0000	5.642	0	0	0
26/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	44,696.0000	48,244.0000	7.938	0	0	0
26/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	121,528.0000	116,490.0000	(4.146)	0	0	0
26/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	41,444.0000	37,914.0000	(8.518)	0	0	0
26/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	12,091.0000	10,508.0000	(13.092)	0	0	0
26/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	12,652.0000	14,253.0000	12.654	0	0	0
26/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	61,113.0000	65,208.0000	6.701	0	0	0
26/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	407.0000	500.0000	22.850	0	0	0
26/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	6,951.0000	5,916.0000	(14.890)	0	0	0
26/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	55,553.0000	51,486.0000	(7.321)	0	0	0
26/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,677.0000	3,059.0000	(16.807)	0	0	0
26/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	71,120.0000	66,643.0000	(6.295)	0	0	0
26/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	7,333.0000	8,397.0000	14.510	0	0	0
26/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	104,526.0000	99,588.0000	(4.724)	0	0	0
26/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	1,999.0000	2,370.0000	18.559	0	0	0
26/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	87,603.0000	82,843.0000	(5.434)	0	0	0
26/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	3,968.0000	4,622.0000	16.482	0	0	0
26/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	936.0000	1,129.0000	20.620	0	0	0
26/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	19,484.0000	17,261.0000	(11.409)	0	0	0
26/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	31,089.0000	33,996.0000	9.351	0	0	0
26/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	29,303.0000	26,407.0000	(9.883)	0	0	0
26/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	20,448.0000	22,682.0000	10.925	0	0	0
26/04/2006	R204	2007/02/01			Bond Future	7.3980	7.4630	0.879	0.0000	0.0000	0
26/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	57,971.0000	54,044.0000	(6.774)	0	0	0
26/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	16,954.0000	18,732.0000	10.487	0	0	0
26/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	44,803.0000	41,364.0000	(7.676)	0	0	0
26/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	64,304.0000	68,255.0000	6.144	0	0	0
26/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	10,940.0000	12,231.0000	11.801	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
26/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	10,335.0000	9,069.0000	(12.250)	0	0	0
26/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	72,469.0000	68,139.0000	(5.975)	0	0	0
26/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,172.0000	1,379.0000	17.662	0	0	0
26/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	87,919.0000	83,280.0000	(5.276)	0	0	0
26/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	82,052.0000	86,416.0000	5.319	0	0	0
26/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	120,257.0000	115,246.0000	(4.167)	0	0	0
26/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,207.0000	2,563.0000	16.130	0	0	0
26/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	103,954.0000	99,091.0000	(4.678)	0	0	0
26/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,953.0000	4,531.0000	14.622	0	0	0
26/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,737.0000	7,625.0000	13.181	0	0	0
26/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	6,282.0000	5,427.0000	(13.610)	0	0	0
26/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	33,301.0000	30,410.0000	(8.681)	0	0	0
26/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	25,128.0000	27,455.0000	9.261	0	0	0
26/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	16,066.0000	14,302.0000	(10.980)	0	0	0
26/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	48,786.0000	52,241.0000	7.082	0	0	0
26/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	35,706.0000	38,606.0000	8.122	0	0	0
26/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	23,694.0000	21,376.0000	(9.783)	0	0	0
26/04/2006	R207	2006/05/04			Bond Future	7.3670	7.4270	0.814	0.0000	0.0000	0
26/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	51,737.0000	46,670.0000	(9.794)	0	0	0
26/04/2006	R207	2006/08/03			Bond Future	7.3730	7.4350	0.841	0.0000	0.0000	0
26/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	53,346.0000	48,793.0000	(8.535)	0	0	0
26/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	2,646.0000	3,269.0000	23.545	0	0	0
26/04/2006	R207	2006/11/02			Bond Future	7.3750	7.4380	0.854	0.0000	0.0000	0
26/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	20,246.0000	17,137.0000	(15.356)	0	0	0
26/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	20,479.0000	23,729.0000	15.870	0	0	0
26/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	10,049.0000	8,098.0000	(19.415)	0	0	0
26/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	9,962.0000	12,054.0000	21.000	0	0	0
26/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	339.0000	481.0000	41.888	0	0	0
26/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	123,154.0000	117,953.0000	(4.223)	0	0	0
26/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	51,320.0000	46,564.0000	(9.267)	0	0	0
26/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,305.0000	1,751.0000	34.176	0	0	0
26/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	54,944.0000	59,773.0000	8.789	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
26/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,294.0000	922.0000	(28.748)	0	0	0
26/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
26/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	34,434.0000	30,320.0000	(11.947)	0	0	0
26/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	69,403.0000	64,344.0000	(7.289)	0	0	0
26/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	11.0000	18.0000	63.636	0	0	0
26/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	4,061.0000	3,089.0000	(23.935)	0	0	0
26/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,008.0000	5,095.0000	27.121	0	0	0
26/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	105,629.0000	100,434.0000	(4.918)	0	0	0
26/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	35,796.0000	40,025.0000	11.814	0	0	0
26/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	87,663.0000	82,497.0000	(5.893)	0	0	0
26/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	69.0000	105.0000	52.174	0	0	0
26/04/2006	R207	2007/02/01			Bond Future	7.3810	7.4450	0.867	0.0000	0.0000	0
26/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	10,893.0000	12,154.0000	11.576	0	0	0
26/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	46,486.0000	43,006.0000	(7.486)	0	0	0
26/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	16,887.0000	18,627.0000	10.304	0	0	0
26/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	59,872.0000	55,913.0000	(6.612)	0	0	0
26/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	74,547.0000	70,194.0000	(5.839)	0	0	0
26/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	3,944.0000	4,509.0000	14.326	0	0	0
26/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	24,858.0000	22,489.0000	(9.530)	0	0	0
26/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	90,128.0000	85,472.0000	(5.166)	0	0	0
26/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	35,660.0000	38,511.0000	7.995	0	0	0
26/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,177.0000	1,380.0000	17.247	0	0	0
26/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	64,495.0000	68,404.0000	6.061	0	0	0
26/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	25,055.0000	27,337.0000	9.108	0	0	0
26/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	122,592.0000	117,575.0000	(4.092)	0	0	0
26/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	34,732.0000	31,794.0000	(8.459)	0	0	0
26/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,208.0000	2,556.0000	15.761	0	0	0
26/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	106,247.0000	101,374.0000	(4.586)	0	0	0
26/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	6,712.0000	7,579.0000	12.917	0	0	0
26/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	10,992.0000	9,680.0000	(11.936)	0	0	0
26/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6,732.0000	5,840.0000	(13.250)	0	0	0
26/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	16,965.0000	15,151.0000	(10.693)	0	0	0
26/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	48,820.0000	52,228.0000	6.981	0	0	0
26/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	82,494.0000	86,823.0000	5.248	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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<b>Grand Total:</b>										<b>3,768</b>
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