



Derivatives High/Low Report

High/Low for 17/01/2006

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
17/01/2006	GOVI 2006/02/02			jGovi	239.1370	238.1750	(0.402)	0.0000	0.0000	506
17/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	91,548.0000	82,027.0000	(10.400)	0	0	0
17/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	178.0000	277.0000	55.618	0	0	0
17/01/2006	GOVI 2006/05/04			jGovi	243.3390	242.3610	(0.402)	0.0000	0.0000	220
17/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	440.0000	636.0000	44.545	0	0	0
17/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	133,830.0000	124,246.0000	(7.161)	0	0	0
17/01/2006	GOVI 2006/08/03			jGovi	247.6200	246.6420	(0.395)	0.0000	0.0000	0
17/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	713.0000	933.0000	30.856	0	0	0
17/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	176,913.0000	167,353.0000	(5.404)	0	0	0
17/01/2006	GOVI 2006/11/02			jGovi	251.9280	250.9670	(0.381)	0.0000	0.0000	0
17/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	528.0000	671.0000	27.083	0	0	0
17/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	219,808.0000	210,341.0000	(4.307)	0	0	0
17/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
17/01/2006	J153 2010/08/31			jSwap	7.1320	7.2000	0.953	0.0000	0.0000	0
17/01/2006	J157 2015/09/15			jSwap	7.3020	7.3830	1.109	0.0000	0.0000	0
17/01/2006	J186 2026/12/21			jSwap	6.9260	7.0070	1.170	0.0000	0.0000	0
17/01/2006	J194 2008/02/28			jSwap	7.0110	7.0690	0.827	0.0000	0.0000	0

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17/01/2006	J201	2014/12/22			jSwap	7.2870	7.3710	1.153	0.0000	0.0000	0
17/01/2006	J203	2017/09/15			jSwap	7.2540	7.3350	1.117	0.0000	0.0000	0
17/01/2006	J204	2018/12/21			jSwap	7.2470	7.3260	1.090	0.0000	0.0000	0
17/01/2006	J207	2020/01/15			jSwap	7.2240	7.3010	1.066	0.0000	0.0000	0
17/01/2006	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
17/01/2006	JFRA	2006/02/02			jFra	7.0250	7.0270	0.028	0.0000	0.0000	0
17/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	35.0000	32.0000	(8.571)	0	0	0
17/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	586.0000	579.0000	(1.195)	0	0	0
17/01/2006	JFRA	2006/05/04			jFra	6.7380	6.7710	0.490	0.0000	0.0000	0
17/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	406.0000	432.0000	6.404	0	0	0
17/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	1,048.0000	994.0000	(5.153)	0	0	0
17/01/2006	JFRA	2006/08/03			jFra	6.7630	6.8110	0.710	0.0000	0.0000	0
17/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	752.0000	799.0000	6.250	0	0	0
17/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,333.0000	1,262.0000	(5.326)	0	0	0
17/01/2006	JFRA	2006/11/02			jFra	6.8540	6.8990	0.657	0.0000	0.0000	0
17/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,478.0000	1,416.0000	(4.195)	0	0	0
17/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,120.0000	1,169.0000	4.375	0	0	0
17/01/2006	JFRA	2007/02/01			jFra	6.9960	7.0490	0.758	0.0000	0.0000	500
17/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,183.0000	2,100.0000	(3.802)	0	0	0
17/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	948.0000	995.0000	4.958	0	0	0
17/01/2006	JFRA	2007/05/03			jFra	7.1030	7.1610	0.817	0.0000	0.0000	0
17/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,210.0000	2,125.0000	(3.846)	0	0	0
17/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,238.0000	1,295.0000	4.604	0	0	0

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17/01/2006	JFRA	2007/08/02			jFra	7.1770	7.2520	1.045	0.0000	0.0000	0
17/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,465.0000	1,544.0000	5.392	0	0	0
17/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,257.0000	2,152.0000	(4.652)	0	0	0
17/01/2006	JFRA	2007/11/01			jFra	7.1880	7.3090	1.683	0.0000	0.0000	0
17/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,688.0000	1,829.0000	8.353	0	0	0
17/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,510.0000	2,332.0000	(7.092)	0	0	0
17/01/2006	JN02	2006/02/02			jNote	6.9780	7.0310	0.760	0.0000	0.0000	0
17/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	499.0000	649.0000	30.060	0	0	0
17/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	5,580.0000	4,726.0000	(15.305)	0	0	0
17/01/2006	JN05	2006/02/02			jNote	7.2860	7.3560	0.961	0.0000	0.0000	0
17/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	198.0000	318.0000	60.606	0	0	0
17/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	19,582.0000	16,753.0000	(14.447)	0	0	0
17/01/2006	JN10	2006/02/02			jNote	7.3810	7.4670	1.165	0.0000	0.0000	0
17/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	43,713.0000	37,567.0000	(14.060)	0	0	0
17/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	40.0000	88.0000	120.000	0	0	0
17/01/2006	JROD	2006/01/31			jRod	6.6740	6.6730	(0.015)	0.0000	0.0000	0
17/01/2006	JROD	2006/02/28			jRod	6.7470	6.7440	(0.044)	0.0000	0.0000	0
17/01/2006	JROD	2006/03/31			jRod	6.8610	6.8580	(0.044)	0.0000	0.0000	0
17/01/2006	JROD	2006/04/28			jRod	6.8510	6.8500	(0.015)	0.0000	0.0000	0
17/01/2006	JROD	2006/05/31			jRod	6.9110	6.9110	-	0.0000	0.0000	0
17/01/2006	JROD	2006/06/30			jRod	6.9660	6.9650	(0.014)	0.0000	0.0000	0
17/01/2006	JROD	2006/07/31			jRod	6.9230	6.9230	-	0.0000	0.0000	0
17/01/2006	JROD	2006/08/31			jRod	6.9560	6.9560	-	0.0000	0.0000	0

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17/01/2006	R153	2006/02/02			Bond Future	7.1290	7.2050	1.066	0.0000	0.0000	267
17/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	14,451.0000	11,507.0000	(20.372)	0	0	0
17/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	558.0000	922.0000	65.233	0	0	0
17/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	4,657.0000	2,969.0000	(36.247)	0	0	0
17/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	3,742.0000	5,361.0000	43.266	0	0	0
17/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	12,545.0000	9,733.0000	(22.415)	0	0	0
17/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	803.0000	1,299.0000	61.768	0	0	0
17/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	26,742.0000	23,470.0000	(12.235)	0	0	1
17/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	45.0000	81.0000	80.000	0	0	1
17/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	16,420.0000	13,373.0000	(18.557)	0	0	0
17/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	382.0000	642.0000	68.063	0	0	0
17/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	37,239.0000	33,935.0000	(8.872)	0	0	0
17/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
17/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	1,134.0000	1,794.0000	58.201	0	0	0
17/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	10,721.0000	8,073.0000	(24.699)	0	0	0
17/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	28,842.0000	25,557.0000	(11.390)	0	0	2
17/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	2,140.0000	3,228.0000	50.841	0	0	1
17/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	2,857.0000	4,202.0000	47.077	0	0	0
17/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	7,401.0000	5,181.0000	(29.996)	0	0	0
17/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	2,606.0000	1,476.0000	(43.361)	0	0	0
17/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	28.0000	51.0000	82.143	0	0	0
17/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	5,948.0000	3,985.0000	(33.003)	0	0	0
17/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	8,999.0000	6,549.0000	(27.225)	0	0	0
17/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	7,489.0000	9,925.0000	32.528	0	0	0
17/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	6,056.0000	8,234.0000	35.964	0	0	2
17/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	1,573.0000	2,431.0000	54.545	0	0	0
17/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	57,961.0000	54,654.0000	(5.706)	0	0	0
17/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	1,849.0000	978.0000	(47.107)	0	0	0
17/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	221.0000	81.0000	(63.348)	0	0	0
17/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	78,229.0000	74,921.0000	(4.229)	0	0	0
17/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	68,152.0000	64,844.0000	(4.854)	0	0	0
17/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	16,885.0000	20,052.0000	18.756	0	0	0

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17/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	47,657.0000	44,349.0000	(6.941)	0	0	1
17/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
17/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	6.0000	12.0000	100.000	0	0	0
17/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	20,486.0000	17,303.0000	(15.537)	0	0	0
17/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	170.0000	295.0000	73.529	0	0	0
17/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	257.0000	439.0000	70.817	0	0	0
17/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	4,806.0000	6,707.0000	39.555	0	0	0
17/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	18,436.0000	15,311.0000	(16.951)	0	0	0
17/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	22,558.0000	19,335.0000	(14.288)	0	0	0
17/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	111.0000	195.0000	75.676	0	0	0
17/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	24,646.0000	21,393.0000	(13.199)	0	0	0
17/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	11.0000	19.0000	72.727	0	0	0
17/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	33,044.0000	29,746.0000	(9.981)	0	0	0
17/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	17.0000	32.0000	88.235	0	0	0
17/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	30,943.0000	27,650.0000	(10.642)	0	0	0
17/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	71.0000	126.0000	77.465	0	0	0
17/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	3,541.0000	2,135.0000	(39.706)	0	0	0
17/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	35,143.0000	31,841.0000	(9.396)	0	0	0
17/01/2006	R153	2006/05/04			Bond Future	7.1280	7.2090	1.136	0.0000	0.0000	0
17/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	14,546.0000	12,653.0000	(13.014)	0	0	0
17/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	9,514.0000	10,965.0000	15.251	0	0	0
17/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	5,716.0000	6,732.0000	17.775	0	0	0
17/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	20,977.0000	18,649.0000	(11.098)	0	0	0
17/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	37,022.0000	34,059.0000	(8.003)	0	0	0
17/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3,180.0000	3,832.0000	20.503	0	0	0
17/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	28,561.0000	25,869.0000	(9.425)	0	0	0
17/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	1,629.0000	2,011.0000	23.450	0	0	0
17/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	83,892.0000	80,554.0000	(3.979)	0	0	0
17/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	46.0000	62.0000	34.783	0	0	0
17/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	15.0000	21.0000	40.000	0	0	0
17/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	74,431.0000	71,104.0000	(4.470)	0	0	0
17/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	129.0000	171.0000	32.558	0	0	0
17/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	64,921.0000	61,620.0000	(5.085)	0	0	0
17/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	329.0000	426.0000	29.483	0	0	0
17/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	5,696.0000	4,699.0000	(17.504)	0	0	0

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17/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	21,456.0000	23,803.0000	10.939	0	0	0
17/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	14,752.0000	16,664.0000	12.961	0	0	0
17/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	55,426.0000	52,180.0000	(5.856)	0	0	0
17/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	9,444.0000	8,013.0000	(15.152)	0	0	0
17/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	46,063.0000	42,922.0000	(6.819)	0	0	0
17/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	766.0000	968.0000	26.371	0	0	20
17/01/2006	R153	2006/08/03			Bond Future	7.1240	7.2090	1.193	0.0000	0.0000	0
17/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	8,680.0000	9,833.0000	13.283	0	0	0
17/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	23,258.0000	21,096.0000	(9.296)	0	0	0
17/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	11,182.0000	9,727.0000	(13.012)	0	0	0
17/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	16,039.0000	17,900.0000	11.603	0	0	0
17/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	6,346.0000	7,228.0000	13.899	0	0	0
17/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	38,263.0000	35,615.0000	(6.921)	0	0	0
17/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	4,643.0000	5,311.0000	14.387	0	0	0
17/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	30,494.0000	28,061.0000	(7.979)	0	0	0
17/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	16,751.0000	14,918.0000	(10.943)	0	0	0
17/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	11,840.0000	13,323.0000	12.525	0	0	0
17/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	46,625.0000	43,827.0000	(6.001)	0	0	0
17/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	3,629.0000	4,147.0000	14.274	0	0	0
17/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	55,162.0000	52,252.0000	(5.275)	0	0	0
17/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	2,885.0000	3,292.0000	14.107	0	0	0
17/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	1,915.0000	2,174.0000	13.525	0	0	0
17/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	72,472.0000	69,415.0000	(4.218)	0	0	0
17/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,332.0000	2,655.0000	13.851	0	0	0
17/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	63,795.0000	60,802.0000	(4.692)	0	0	0
17/01/2006	R157	2006/02/02			Bond Future	7.2990	7.3840	1.165	0.0000	0.0000	140
17/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	137,476.0000	130,144.0000	(5.333)	0	0	0
17/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	38,750.0000	31,776.0000	(17.997)	0	0	0
17/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	156,132.0000	148,800.0000	(4.696)	0	0	0
17/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	425.0000	783.0000	84.235	0	0	0
17/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	79,202.0000	71,875.0000	(9.251)	0	0	250

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
17/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	5.0000	11.0000	120.000	0	0	250
17/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	19,896.0000	14,269.0000	(28.282)	0	0	0
17/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	59,016.0000	51,731.0000	(12.344)	0	0	0
17/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	118,441.0000	111,109.0000	(6.190)	0	0	0
17/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	48.0000	94.0000	95.833	0	0	0
17/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	99,018.0000	91,687.0000	(7.404)	0	0	0
17/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	2,640.0000	4,345.0000	64.583	0	0	0
17/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	49.0000	11.0000	(77.551)	0	0	0
17/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	27,060.0000	33,844.0000	25.070	0	0	0
17/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	48,659.0000	55,953.0000	14.990	0	0	0
17/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	858.0000	310.0000	(63.869)	0	0	0
17/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	6,336.0000	3,525.0000	(44.366)	0	0	0
17/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	10,586.0000	15,107.0000	42.707	0	0	0
17/01/2006	R157	2006/05/04			Bond Future	7.3060	7.3950	1.218	0.0000	0.0000	0
17/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	4,987.0000	6,214.0000	24.604	0	0	0
17/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	8,473.0000	10,403.0000	22.778	0	0	0
17/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	45,356.0000	39,787.0000	(12.278)	0	0	0
17/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	30,383.0000	25,785.0000	(15.133)	0	0	50
17/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	80,028.0000	73,320.0000	(8.382)	0	0	0
17/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	908.0000	1,133.0000	24.780	0	0	0
17/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	152,701.0000	145,321.0000	(4.833)	0	0	0
17/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	442.0000	561.0000	26.923	0	0	0
17/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	62,067.0000	55,795.0000	(10.105)	0	0	0
17/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	14,106.0000	17,007.0000	20.566	0	0	0
17/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	134,877.0000	127,603.0000	(5.393)	0	0	0
17/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	98,310.0000	91,323.0000	(7.107)	0	0	0
17/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,023.0000	2,535.0000	25.309	0	0	0
17/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	9,005.0000	6,881.0000	(23.587)	0	0	0
17/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	35,201.0000	40,575.0000	15.267	0	0	0
17/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	116,653.0000	109,490.0000	(6.140)	0	0	0
17/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,338.0000	1,675.0000	25.187	0	0	115
17/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	3,149.0000	3,940.0000	25.119	0	0	0
17/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	22,788.0000	26,890.0000	18.001	0	0	0
17/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	18,042.0000	14,645.0000	(18.828)	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
17/01/2006	R157	2006/08/03			Bond Future	7.3110	7.4030	1.258	0.0000	0.0000	0
17/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	101,133.0000	94,688.0000	(6.373)	0	0	0
17/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	118,321.0000	111,642.0000	(5.645)	0	0	0
17/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	151,774.0000	144,710.0000	(4.654)	0	0	0
17/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	4,881.0000	5,592.0000	14.567	0	0	0
17/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	135,497.0000	128,641.0000	(5.060)	0	0	0
17/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	3,239.0000	3,743.0000	15.560	0	0	0
17/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	5,972.0000	6,861.0000	14.886	0	0	0
17/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	67,492.0000	61,782.0000	(8.460)	0	0	0
17/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	7,409.0000	8,531.0000	15.144	0	0	0
17/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	12,122.0000	13,979.0000	15.319	0	0	0
17/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	16,112.0000	13,485.0000	(16.305)	0	0	0
17/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	52,242.0000	47,114.0000	(9.816)	0	0	0
17/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	16,618.0000	19,058.0000	14.683	0	0	0
17/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	42,104.0000	47,045.0000	11.735	0	0	0
17/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	38,271.0000	33,865.0000	(11.513)	0	0	0
17/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	22,783.0000	25,945.0000	13.879	0	0	0
17/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	9,391.0000	10,828.0000	15.302	0	0	0
17/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	84,125.0000	77,994.0000	(7.288)	0	0	0
17/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	26,099.0000	22,543.0000	(13.625)	0	0	0
17/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	31,147.0000	35,159.0000	12.881	0	0	0
17/01/2006	R186	2006/02/02			Bond Future	6.9700	7.0510	1.162	0.0000	0.0000	0
17/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
17/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	13,463.0000	7,690.0000	(42.880)	0	0	0
17/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	133,556.0000	122,288.0000	(8.437)	0	0	0
17/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	9,273.0000	14,769.0000	59.269	0	0	0
17/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	191,386.0000	180,117.0000	(5.888)	0	0	0
17/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	218,756.0000	207,487.0000	(5.151)	0	0	0
17/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	163,001.0000	151,732.0000	(6.913)	0	0	0
17/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	245,154.0000	233,886.0000	(4.596)	0	0	0
17/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	32,926.0000	43,129.0000	30.988	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
17/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	53.0000	9.0000	(83.019)	0	0	0
17/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	68,257.0000	79,482.0000	16.445	0	0	0
17/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	1,610.0000	545.0000	(66.149)	0	0	0
17/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	71,401.0000	60,265.0000	(15.596)	0	0	0
17/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	6.0000	14.0000	133.333	0	0	0
17/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	103,009.0000	91,748.0000	(10.932)	0	0	0
17/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	1,342.0000	2,606.0000	94.188	0	0	0
17/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	39,715.0000	29,711.0000	(25.189)	0	0	0
17/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	108.0000	241.0000	123.148	0	0	0
17/01/2006	R186	2006/05/04			Bond Future	6.9670	7.0500	1.191	0.0000	0.0000	0
17/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	30,564.0000	24,662.0000	(19.310)	0	0	0
17/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	25,987.0000	31,553.0000	21.418	0	0	0
17/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	2,240.0000	2,924.0000	30.536	0	0	0
17/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	135,321.0000	124,538.0000	(7.968)	0	0	0
17/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	7,499.0000	9,584.0000	27.804	0	0	0
17/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	78,713.0000	69,330.0000	(11.921)	0	0	0
17/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	52,719.0000	44,788.0000	(15.044)	0	0	0
17/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	14,202.0000	17,737.0000	24.891	0	0	0
17/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	106,597.0000	96,299.0000	(9.661)	0	0	0
17/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	3,880.0000	5,049.0000	30.129	0	0	0
17/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	163,698.0000	152,640.0000	(6.755)	0	0	0
17/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	843.0000	1,095.0000	29.893	0	0	0
17/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	218,350.0000	207,044.0000	(5.178)	0	0	0
17/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	44,894.0000	52,796.0000	17.601	0	0	0
17/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	191,420.0000	180,205.0000	(5.859)	0	0	0
17/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	5,799.0000	4,051.0000	(30.143)	0	0	0
17/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	73,068.0000	82,787.0000	13.301	0	0	0
17/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,346.0000	1,755.0000	30.386	0	0	0
17/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	14,227.0000	10,663.0000	(25.051)	0	0	0
17/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	550.0000	711.0000	29.273	0	0	0
17/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	244,299.0000	232,907.0000	(4.663)	0	0	0
17/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	235.0000	309.0000	31.489	0	0	0
17/01/2006	R186	2006/08/03			Bond Future	6.9630	7.0470	1.206	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	7,734.0000	9,177.0000	18.658	0	0	0
17/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	40,920.0000	34,935.0000	(14.626)	0	0	0
17/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	140,466.0000	130,383.0000	(7.178)	0	0	0
17/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	35,825.0000	41,366.0000	15.467	0	0	0
17/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	15,833.0000	18,684.0000	18.007	0	0	0
17/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	87,095.0000	78,421.0000	(9.959)	0	0	0
17/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	113,119.0000	103,583.0000	(8.430)	0	0	0
17/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	62,653.0000	55,156.0000	(11.966)	0	0	0
17/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	23,862.0000	27,890.0000	16.880	0	0	0
17/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	10,560.0000	12,550.0000	18.845	0	0	0
17/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,298.0000	1,554.0000	19.723	0	0	0
17/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	53,188.0000	60,490.0000	13.729	0	0	0
17/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	167,687.0000	157,231.0000	(6.235)	0	0	0
17/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	23,305.0000	19,080.0000	(18.129)	0	0	0
17/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	194,450.0000	183,735.0000	(5.510)	0	0	0
17/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	5,860.0000	6,931.0000	18.276	0	0	0
17/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,207.0000	2,615.0000	18.487	0	0	0
17/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	245,301.0000	234,183.0000	(4.532)	0	0	0
17/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	3,655.0000	4,285.0000	17.237	0	0	0
17/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	220,621.0000	209,725.0000	(4.939)	0	0	0
17/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	4,559.0000	5,370.0000	17.789	0	0	0
17/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	269,613.0000	258,343.0000	(4.180)	0	0	0
17/01/2006	R194	2006/02/02			Bond Future	6.9730	7.0450	1.033	0.0000	0.0000	50
17/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	15,069.0000	13,662.0000	(9.337)	0	0	0
17/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
17/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	5,652.0000	4,416.0000	(21.868)	0	0	0
17/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	25.0000	47.0000	88.000	0	0	0
17/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	10,275.0000	8,889.0000	(13.489)	0	0	0
17/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	248.0000	421.0000	69.758	0	0	0
17/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	19,856.0000	18,448.0000	(7.091)	0	0	0
17/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	14,276.0000	15,684.0000	9.863	0	0	0
17/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	29,347.0000	27,939.0000	(4.798)	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
17/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	34,050.0000	32,642.0000	(4.135)	0	0	0
17/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	24,615.0000	23,207.0000	(5.720)	0	0	0
17/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	4,654.0000	5,901.0000	26.794	0	0	0
17/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	38,725.0000	37,317.0000	(3.636)	0	0	0
17/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	9,325.0000	10,723.0000	14.992	0	0	0
17/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	278.0000	116.0000	(58.273)	0	0	0
17/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	14.0000	3.0000	(78.571)	0	0	0
17/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	1,974.0000	1,242.0000	(37.082)	0	0	0
17/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	1,446.0000	2,122.0000	46.750	0	0	0
17/01/2006	R194	2006/05/04			Bond Future	6.9470	7.0290	1.180	0.0000	0.0000	0
17/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	7,034.0000	6,051.0000	(13.975)	0	0	0
17/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	10,500.0000	9,342.0000	(11.029)	0	0	0
17/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	26,553.0000	25,163.0000	(5.235)	0	0	0
17/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	160.0000	208.0000	30.000	0	0	0
17/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	97.0000	126.0000	29.897	0	0	0
17/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	63.0000	81.0000	28.571	0	0	0
17/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	34,827.0000	33,419.0000	(4.043)	0	0	0
17/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	14,299.0000	13,027.0000	(8.896)	0	0	0
17/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	30,695.0000	29,294.0000	(4.564)	0	0	0
17/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	508.0000	656.0000	29.134	0	0	0
17/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	22,418.0000	21,046.0000	(6.120)	0	0	0
17/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,802.0000	2,238.0000	24.195	0	0	0
17/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,613.0000	6,553.0000	16.747	0	0	0
17/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	977.0000	1,238.0000	26.714	0	0	0
17/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	2,193.0000	1,713.0000	(21.888)	0	0	0
17/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	397.0000	276.0000	(30.479)	0	0	0
17/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	12,565.0000	13,864.0000	10.338	0	0	0
17/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	40.0000	52.0000	30.000	0	0	0
17/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	266.0000	347.0000	30.451	0	0	0
17/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	8,793.0000	9,949.0000	13.147	0	0	0
17/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	1,011.0000	747.0000	(26.113)	0	0	0
17/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	18,302.0000	16,964.0000	(7.311)	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
17/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	4,121.0000	3,379.0000	(18.005)	0	0	0
17/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,203.0000	3,881.0000	21.168	0	0	0
17/01/2006	R194	2006/08/03			Bond Future	6.9070	6.9990	1.332	0.0000	0.0000	0
17/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	526.0000	617.0000	17.300	0	0	0
17/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	31,265.0000	29,956.0000	(4.187)	0	0	0
17/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,111.0000	2,475.0000	17.243	0	0	0
17/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	27,737.0000	26,446.0000	(4.654)	0	0	0
17/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	438.0000	511.0000	16.667	0	0	0
17/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	10,973.0000	9,956.0000	(9.268)	0	0	0
17/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	24,233.0000	22,967.0000	(5.224)	0	0	0
17/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,789.0000	3,220.0000	(15.017)	0	0	0
17/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	14,062.0000	12,948.0000	(7.922)	0	0	0
17/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	8,123.0000	7,231.0000	(10.981)	0	0	0
17/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,985.0000	3,474.0000	16.382	0	0	0
17/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,494.0000	1,762.0000	17.938	0	0	0
17/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	819.0000	968.0000	18.193	0	0	0
17/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	20,744.0000	19,511.0000	(5.944)	0	0	0
17/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,153.0000	6,965.0000	13.197	0	0	0
17/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	17,318.0000	16,132.0000	(6.848)	0	0	0
17/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	656.0000	772.0000	17.683	0	0	0
17/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,063.0000	1,258.0000	18.344	0	0	0
17/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	5,602.0000	4,864.0000	(13.174)	0	0	0
17/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,205.0000	4,849.0000	15.315	0	0	0
17/01/2006	R201	2006/02/02			Bond Future	7.2880	7.3740	1.180	0.0000	0.0000	0
17/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	20,861.0000	26,148.0000	25.344	0	0	0
17/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	949.0000	379.0000	(60.063)	0	0	0
17/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	5,734.0000	3,331.0000	(41.908)	0	0	0
17/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	7.0000	13.0000	85.714	0	0	0
17/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	8,335.0000	11,789.0000	41.440	0	0	0
17/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	109,365.0000	103,507.0000	(5.356)	0	0	0
17/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	94,307.0000	88,449.0000	(6.212)	0	0	0
17/01/2006	R201	2006/02/02	8.50	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
17/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	124,129.0000	118,271.0000	(4.719)	0	0	0
17/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	63,288.0000	57,436.0000	(9.247)	0	0	0
17/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	78,948.0000	73,092.0000	(7.418)	0	0	0
17/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	74.0000	19.0000	(74.324)	0	0	0
17/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	55,600.0000	61,455.0000	10.531	0	0	0
17/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	37,649.0000	43,451.0000	15.411	0	0	0
17/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
17/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	2,224.0000	3,569.0000	60.477	0	0	0
17/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	401.0000	711.0000	77.307	0	0	0
17/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	47,352.0000	41,541.0000	(12.272)	0	0	0
17/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	52.0000	98.0000	88.462	0	0	0
17/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	16,590.0000	12,078.0000	(27.197)	0	0	0
17/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	31,398.0000	25,851.0000	(17.667)	0	0	0
17/01/2006	R201	2006/05/04			Bond Future	7.2960	7.3850	1.220	0.0000	0.0000	0
17/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	64,450.0000	59,211.0000	(8.129)	0	0	0
17/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	3,021.0000	3,708.0000	22.741	0	0	0
17/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	12,163.0000	14,452.0000	18.819	0	0	0
17/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	25,686.0000	22,048.0000	(14.163)	0	0	0
17/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	477.0000	594.0000	24.528	0	0	0
17/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	121,595.0000	115,785.0000	(4.778)	0	0	0
17/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	107,555.0000	101,840.0000	(5.314)	0	0	0
17/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	78,786.0000	73,318.0000	(6.940)	0	0	0
17/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	1,999.0000	2,458.0000	22.961	0	0	0
17/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	93,200.0000	87,582.0000	(6.028)	0	0	0
17/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	931.0000	1,141.0000	22.556	0	0	0
17/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,350.0000	1,658.0000	22.815	0	0	0
17/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	4,645.0000	5,679.0000	22.260	0	0	0
17/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	50,415.0000	45,523.0000	(9.703)	0	0	0
17/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	37,392.0000	33,035.0000	(11.652)	0	0	0
17/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	7,588.0000	9,158.0000	20.691	0	0	0
17/01/2006	R201	2006/08/03			Bond Future	7.3030	7.3950	1.260	0.0000	0.0000	0
17/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	32,038.0000	28,546.0000	(10.900)	0	0	0
17/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	67,971.0000	63,168.0000	(7.066)	0	0	0

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17/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	8,320.0000	9,502.0000	14.207	0	0	0
17/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	19,272.0000	21,765.0000	12.936	0	0	0
17/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	81,324.0000	76,272.0000	(6.212)	0	0	0
17/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	6,628.0000	7,563.0000	14.107	0	0	0
17/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	2,983.0000	3,417.0000	14.549	0	0	0
17/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	94,822.0000	89,581.0000	(5.527)	0	0	0
17/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	108,351.0000	102,966.0000	(4.970)	0	0	0
17/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	5,364.0000	6,110.0000	13.908	0	0	0
17/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	4,407.0000	5,008.0000	13.637	0	0	0
17/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	121,143.0000	115,591.0000	(4.583)	0	0	0
17/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	54,928.0000	50,451.0000	(8.151)	0	0	0
17/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	10,610.0000	12,118.0000	14.213	0	0	0
17/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	14,290.0000	16,242.0000	13.660	0	0	0
17/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	42,983.0000	38,949.0000	(9.385)	0	0	0
17/01/2006	R203	2006/02/02			Bond Future	7.2680	7.3530	1.170	0.0000	0.0000	0
17/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	20,326.0000	14,710.0000	(27.630)	0	0	0
17/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	23,347.0000	29,491.0000	26.316	0	0	0
17/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	1,669.0000	2,939.0000	76.093	0	0	0
17/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	129,430.0000	122,544.0000	(5.320)	0	0	0
17/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	38,436.0000	31,722.0000	(17.468)	0	0	0
17/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	152.0000	325.0000	113.816	0	0	0
17/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	94,317.0000	87,431.0000	(7.301)	0	0	0
17/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	112,090.0000	105,204.0000	(6.143)	0	0	0
17/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	1,248.0000	505.0000	(59.535)	0	0	0
17/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	6.0000	15.0000	150.000	0	0	0
17/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	57,432.0000	50,555.0000	(11.974)	0	0	0
17/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	76,100.0000	69,214.0000	(9.049)	0	0	0
17/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	6,988.0000	4,003.0000	(42.716)	0	0	0
17/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	8,454.0000	12,355.0000	46.144	0	0	0
17/01/2006	R203	2006/05/04			Bond Future	7.2720	7.3610	1.224	0.0000	0.0000	0

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17/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	12,555.0000	15,153.0000	20.693	0	0	0
17/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	30,622.0000	26,119.0000	(14.705)	0	0	0
17/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	11,505.0000	9,159.0000	(20.391)	0	0	0
17/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	6,723.0000	8,375.0000	24.572	0	0	0
17/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	3,265.0000	4,205.0000	28.790	0	0	0
17/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	59,564.0000	53,403.0000	(10.343)	0	0	0
17/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	127,457.0000	120,387.0000	(5.547)	0	0	0
17/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	93,272.0000	86,386.0000	(7.383)	0	0	0
17/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	44,140.0000	38,691.0000	(12.345)	0	0	0
17/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	63.0000	93.0000	47.619	0	0	0
17/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	110,460.0000	103,445.0000	(6.351)	0	0	0
17/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	563.0000	777.0000	38.011	0	0	0
17/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	199.0000	284.0000	42.714	0	0	0
17/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	33,596.0000	38,351.0000	14.153	0	0	0
17/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	76,156.0000	69,532.0000	(8.698)	0	0	0
17/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	1,430.0000	1,907.0000	33.357	0	0	0
17/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	19,641.0000	16,223.0000	(17.402)	0	0	0
17/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	21,406.0000	25,088.0000	17.201	0	0	0
17/01/2006	R203	2006/08/03			Bond Future	7.2760	7.3660	1.237	0.0000	0.0000	0
17/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	686.0000	877.0000	27.843	0	0	0
17/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	63,053.0000	57,436.0000	(8.908)	0	0	0
17/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	126,017.0000	119,139.0000	(5.458)	0	0	0
17/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	37,051.0000	32,793.0000	(11.492)	0	0	0
17/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,371.0000	1,718.0000	25.310	0	0	0
17/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	19,569.0000	22,381.0000	14.370	0	0	0
17/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	109,782.0000	103,061.0000	(6.122)	0	0	0
17/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	2,591.0000	3,186.0000	22.964	0	0	0
17/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	7,887.0000	9,339.0000	18.410	0	0	0
17/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	12,732.0000	14,811.0000	16.329	0	0	0
17/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	93,677.0000	87,202.0000	(6.912)	0	0	0
17/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	40,332.0000	44,730.0000	10.904	0	0	0
17/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	49,282.0000	44,292.0000	(10.125)	0	0	0
17/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	18,265.0000	15,593.0000	(14.629)	0	0	0
17/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	77,982.0000	71,871.0000	(7.836)	0	0	0
17/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	4,642.0000	5,599.0000	20.616	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
17/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	26,658.0000	23,194.0000	(12.994)	0	0	0
17/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	28,712.0000	32,317.0000	12.556	0	0	0
17/01/2006	R204	2006/02/02			Bond Future	7.2520	7.3330	1.117	0.0000	0.0000	0
17/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	6.0000	13.0000	116.667	0	0	0
17/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	61,922.0000	54,979.0000	(11.212)	0	0	0
17/01/2006	R204	2006/05/04			Bond Future	7.2570	7.3400	1.144	0.0000	0.0000	0
17/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	64,124.0000	57,989.0000	(9.567)	0	0	0
17/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	3,375.0000	4,269.0000	26.489	0	0	0
17/01/2006	R204	2006/08/03			Bond Future	7.2610	7.3460	1.171	0.0000	0.0000	0
17/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	67,947.0000	62,268.0000	(8.358)	0	0	0
17/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	8,280.0000	9,703.0000	17.186	0	0	0
17/01/2006	R207	2006/02/02			Bond Future	7.2260	7.3040	1.079	0.0000	0.0000	0
17/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	64,429.0000	57,674.0000	(10.484)	0	0	0
17/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	5.0000	10.0000	100.000	0	0	0
17/01/2006	R207	2006/05/04			Bond Future	7.2310	7.3110	1.106	0.0000	0.0000	0
17/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	3,206.0000	4,024.0000	25.515	0	0	0
17/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	66,559.0000	60,522.0000	(9.070)	0	0	0
17/01/2006	R207	2006/08/03			Bond Future	7.2350	7.3170	1.133	0.0000	0.0000	0
17/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	70,417.0000	64,806.0000	(7.968)	0	0	0
17/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	8,065.0000	9,400.0000	16.553	0	0	0
Grand Total:											2,376