



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 24/01/2006

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
24/01/2006	GOVI 2006/02/02			jGovi	237.7700	237.0080	(0.320)	236.7800	236.7800	0
24/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	77,712.0000	70,098.0000	(9.798)	0	0	0
24/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	12.0000	18.0000	50.000	0	0	0
24/01/2006	GOVI 2006/05/04			jGovi	241.9670	241.1970	(0.318)	240.7900	240.7900	644
24/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	119,965.0000	112,385.0000	(6.319)	0	0	0
24/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	295.0000	415.0000	40.678	0	0	0
24/01/2006	GOVI 2006/08/03			jGovi	246.3260	245.5670	(0.308)	0.0000	0.0000	0
24/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	371.0000	480.0000	29.380	0	0	0
24/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	163,631.0000	156,150.0000	(4.572)	0	0	0
24/01/2006	GOVI 2006/11/02			jGovi	250.7430	250.0060	(0.294)	0.0000	0.0000	0
24/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	207,674.0000	200,366.0000	(3.519)	0	0	0
24/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	244.0000	306.0000	25.410	0	0	0
24/01/2006	GOVI 2007/02/01			jGovi	255.1630	254.4550	(0.277)	0.0000	0.0000	0
24/01/2006	GOVI 2007/02/01	230.00	Put	jGovi	124.0000	153.0000	23.387	0	0	0
24/01/2006	GOVI 2007/02/01	230.00	Call	jGovi	251,754.0000	244,703.0000	(2.801)	0	0	0
24/01/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
24/01/2006	J153 2010/08/31			jSwap	7.2210	7.2810	0.831	0.0000	0.0000	0
24/01/2006	J157 2015/09/15			jSwap	7.4210	7.4830	0.835	0.0000	0.0000	0

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24/01/2006	J186	2026/12/21			jSwap	7.0350	7.1000	0.924	0.0000	0.0000	0
24/01/2006	J194	2008/02/28			jSwap	7.1020	7.1520	0.704	0.0000	0.0000	0
24/01/2006	J201	2014/12/22			jSwap	7.4090	7.4730	0.864	0.0000	0.0000	0
24/01/2006	J203	2017/09/15			jSwap	7.3780	7.4400	0.840	0.0000	0.0000	0
24/01/2006	J204	2018/12/21			jSwap	7.3750	7.4390	0.868	0.0000	0.0000	0
24/01/2006	J207	2020/01/15			jSwap	7.3500	7.4140	0.871	0.0000	0.0000	0
24/01/2006	JBAR	2005/03/16			jBar	7.0380	7.0460	0.114	0.0000	0.0000	0
24/01/2006	JFRA	2006/02/02			jFra	7.0630	7.0740	0.156	0.0000	0.0000	0
24/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	22.0000	21.0000	(4.545)	0	0	0
24/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	480.0000	454.0000	(5.417)	0	0	0
24/01/2006	JFRA	2006/05/04			jFra	6.8380	6.8870	0.717	0.0000	0.0000	0
24/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	875.0000	801.0000	(8.457)	0	0	0
24/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	477.0000	525.0000	10.063	0	0	0
24/01/2006	JFRA	2006/08/03			jFra	6.8730	6.9310	0.844	0.0000	0.0000	0
24/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,162.0000	1,083.0000	(6.799)	0	0	0
24/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	850.0000	913.0000	7.412	0	0	0
24/01/2006	JFRA	2006/11/02			jFra	6.9420	7.0370	1.368	0.0000	0.0000	0
24/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,348.0000	1,228.0000	(8.902)	0	0	0
24/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,205.0000	1,319.0000	9.461	0	0	0
24/01/2006	JFRA	2007/02/01			jFra	7.0890	7.2010	1.580	0.0000	0.0000	500
24/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,022.0000	1,131.0000	10.665	0	0	0
24/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,029.0000	1,864.0000	(8.132)	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
24/01/2006	JFRA	2007/05/03			jFra	7.2040	7.3340	1.805	0.0000	0.0000	0
24/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,054.0000	1,876.0000	(8.666)	0	0	0
24/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,329.0000	1,469.0000	10.534	0	0	0
24/01/2006	JFRA	2007/08/02			jFra	7.2920	7.4160	1.700	0.0000	0.0000	0
24/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,088.0000	1,925.0000	(7.807)	0	0	0
24/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,579.0000	1,719.0000	8.866	0	0	0
24/01/2006	JFRA	2007/11/01			jFra	7.3820	7.4210	0.528	0.0000	0.0000	0
24/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,910.0000	1,957.0000	2.461	0	0	0
24/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,220.0000	2,165.0000	(2.477)	0	0	0
24/01/2006	JN02	2006/02/02			jNote	7.0820	7.1580	1.073	0.0000	0.0000	0
24/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	3,664.0000	2,567.0000	(29.940)	0	0	0
24/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	533.0000	850.0000	59.475	0	0	0
24/01/2006	JN02	2006/05/04			jNote	7.1190	7.2020	1.166	0.0000	0.0000	0
24/01/2006	JN02	2006/05/04	7.25	Put	Option on jNote	11,736.0000	10,870.0000	(7.379)	0	0	0
24/01/2006	JN02	2006/05/04	7.25	Call	Option on jNote	9,359.0000	10,031.0000	7.180	0	0	0
24/01/2006	JN02	2006/08/03			jNote	7.2010	7.2790	1.083	0.0000	0.0000	0
24/01/2006	JN02	2006/08/03	7.25	Put	Option on jNote	14,934.0000	14,158.0000	(5.196)	0	0	0
24/01/2006	JN02	2006/08/03	7.25	Call	Option on jNote	14,021.0000	14,695.0000	4.807	0	0	0
24/01/2006	JN02	2006/11/02			jNote	7.2800	7.3580	1.071	0.0000	0.0000	0
24/01/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,837.0000	18,534.0000	3.908	0	0	0
24/01/2006	JN02	2006/11/02	7.25	Put	Option on jNote	17,281.0000	16,530.0000	(4.346)	0	0	0
24/01/2006	JN05	2006/02/02			jNote	7.3810	7.4430	0.840	0.0000	0.0000	0
24/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	15,510.0000	12,985.0000	(16.280)	0	0	0
24/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	130.0000	209.0000	60.769	0	0	0
24/01/2006	JN05	2006/05/04			jNote	7.4170	7.4820	0.876	0.0000	0.0000	0
24/01/2006	JN05	2006/05/04	7.25	Call	Option on jNote	14,298.0000	15,916.0000	11.316	0	0	0
24/01/2006	JN05	2006/05/04	7.25	Put	Option on jNote	7,346.0000	6,273.0000	(14.607)	0	0	0

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24/01/2006	JN05	2006/08/03			jNote	7.4680	7.5330	0.870	0.0000	0.0000	0
24/01/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,383.0000	20,974.0000	8.208	0	0	0
24/01/2006	JN05	2006/08/03	7.25	Put	Option on jNote	10,321.0000	9,230.0000	(10.571)	0	0	0
24/01/2006	JN05	2006/11/02			jNote	7.5180	7.5820	0.851	0.0000	0.0000	0
24/01/2006	JN05	2006/11/02	7.25	Put	Option on jNote	12,464.0000	11,391.0000	(8.609)	0	0	0
24/01/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,587.0000	25,147.0000	6.614	0	0	0
24/01/2006	JN10	2006/02/02			jNote	7.5070	7.5700	0.839	0.0000	0.0000	0
24/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	34,627.0000	30,140.0000	(12.958)	0	0	0
24/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	23.0000	41.0000	78.261	0	0	0
24/01/2006	JN10	2006/05/04			jNote	7.5230	7.5880	0.864	0.0000	0.0000	0
24/01/2006	JN10	2006/05/04	7.25	Put	Option on jNote	3,508.0000	2,533.0000	(27.794)	0	0	0
24/01/2006	JN10	2006/05/04	7.25	Call	Option on jNote	22,646.0000	26,160.0000	15.517	0	0	0
24/01/2006	JN10	2006/08/03			jNote	7.5470	7.6120	0.861	0.0000	0.0000	0
24/01/2006	JN10	2006/08/03	7.25	Put	Option on jNote	6,260.0000	5,039.0000	(19.505)	0	0	0
24/01/2006	JN10	2006/08/03	7.25	Call	Option on jNote	27,044.0000	30,298.0000	12.032	0	0	0
24/01/2006	JN10	2006/11/02			jNote	7.5710	7.6360	0.859	0.0000	0.0000	0
24/01/2006	JN10	2006/11/02	7.25	Put	Option on jNote	8,407.0000	7,075.0000	(15.844)	0	0	0
24/01/2006	JN10	2006/11/02	7.25	Call	Option on jNote	30,833.0000	33,963.0000	10.151	0	0	0
24/01/2006	JROD	2006/01/31			jRod	6.6710	6.6710	-	0.0000	0.0000	0
24/01/2006	JROD	2006/02/28			jRod	6.7290	6.7260	(0.045)	0.0000	0.0000	0
24/01/2006	JROD	2006/03/31			jRod	6.8530	6.8530	-	0.0000	0.0000	0
24/01/2006	JROD	2006/04/28			jRod	6.8590	6.8630	0.058	0.0000	0.0000	0
24/01/2006	JROD	2006/05/31			jRod	6.9290	6.9350	0.087	0.0000	0.0000	0
24/01/2006	JROD	2006/06/30			jRod	6.9830	6.9900	0.100	0.0000	0.0000	0

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24/01/2006	JROD	2006/07/31			jRod	6.9320	6.9360	0.058	0.0000	0.0000	0
24/01/2006	JROD	2006/08/31			jRod	6.9640	6.9690	0.072	0.0000	0.0000	0
24/01/2006	R153	2006/02/02			Bond Future	7.2290	7.2940	0.899	7.2900	7.2900	272
24/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	9.0000	16.0000	77.778	0	0	0
24/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	668.0000	260.0000	(61.078)	0	0	0
24/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	24,473.0000	21,663.0000	(11.482)	0	0	2
24/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	5,209.0000	7,131.0000	36.898	0	0	0
24/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	8,467.0000	10,876.0000	28.452	0	0	2
24/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
24/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	2,830.0000	4,140.0000	46.290	0	0	1
24/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	10,099.0000	7,635.0000	(24.398)	0	0	0
24/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	1,774.0000	880.0000	(50.395)	0	0	0
24/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	3,741.0000	2,234.0000	(40.283)	0	0	0
24/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	5,060.0000	3,255.0000	(35.672)	0	0	0
24/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	1,984.0000	2,995.0000	50.958	0	0	0
24/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	340.0000	566.0000	66.471	0	0	0
24/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	879.0000	1,404.0000	59.727	0	0	0
24/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	556.0000	908.0000	63.309	0	0	0
24/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	8,272.0000	5,979.0000	(27.720)	0	0	0
24/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	1,344.0000	2,089.0000	55.432	0	0	0
24/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	6,580.0000	4,509.0000	(31.474)	0	0	0
24/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	369.0000	124.0000	(66.396)	0	0	0
24/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	12,029.0000	9,438.0000	(21.540)	0	0	0
24/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	18.0000	31.0000	72.222	0	0	1
24/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	10,359.0000	12,931.0000	24.829	0	0	0
24/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	22,365.0000	19,561.0000	(12.537)	0	0	1
24/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	21,023.0000	23,832.0000	13.362	0	0	0
24/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	53,612.0000	50,795.0000	(5.254)	0	0	0
24/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	32,886.0000	30,070.0000	(8.563)	0	0	0
24/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	201.0000	340.0000	69.154	0	0	0
24/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	63,802.0000	60,985.0000	(4.415)	0	0	0
24/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	2,643.0000	1,448.0000	(45.214)	0	0	0

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24/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	14,032.0000	11,353.0000	(19.092)	0	0	0
24/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	73,879.0000	71,063.0000	(3.812)	0	0	0
24/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	6,739.0000	8,929.0000	32.497	0	0	0
24/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	43,307.0000	40,490.0000	(6.505)	0	0	1
24/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	3,903.0000	5,524.0000	41.532	0	0	0
24/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	16,082.0000	13,346.0000	(17.013)	0	0	0
24/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	1,124.0000	498.0000	(55.694)	0	0	0
24/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	115.0000	196.0000	70.435	0	0	0
24/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	64.0000	110.0000	71.875	0	0	0
24/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	26,581.0000	23,767.0000	(10.587)	0	0	0
24/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	9.0000	1.0000	(88.889)	0	0	0
24/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	35.0000	59.0000	68.571	0	0	0
24/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	20,260.0000	17,467.0000	(13.786)	0	0	0
24/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	18,162.0000	15,391.0000	(15.257)	0	0	0
24/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
24/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	28,686.0000	25,871.0000	(9.813)	0	0	0
24/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
24/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
24/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	30,788.0000	27,972.0000	(9.146)	0	0	0
24/01/2006	R153	2006/05/04			Bond Future	7.2310	7.3000	0.954	0.0000	0.0000	1
24/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	6,733.0000	7,712.0000	14.540	0	0	0
24/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	11,845.0000	10,382.0000	(12.351)	0	0	0
24/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	11,064.0000	12,437.0000	12.410	0	0	0
24/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	17,744.0000	15,886.0000	(10.471)	0	0	0
24/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	1,950.0000	2,326.0000	19.282	0	0	0
24/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	17.0000	22.0000	29.412	0	0	0
24/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	41,966.0000	39,329.0000	(6.284)	0	0	0
24/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	33,093.0000	30,632.0000	(7.437)	0	0	0
24/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	24,914.0000	22,714.0000	(8.830)	0	0	0
24/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	4,196.0000	3,493.0000	(16.754)	0	0	0
24/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	152.0000	194.0000	27.632	0	0	0
24/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	60,695.0000	57,900.0000	(4.605)	0	0	0

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24/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	70,189.0000	67,368.0000	(4.019)	0	0	0
24/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	79,644.0000	76,813.0000	(3.555)	0	0	0
24/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	53.0000	69.0000	30.189	0	0	0
24/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3,783.0000	4,420.0000	16.838	0	0	0
24/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	393.0000	489.0000	24.427	0	0	0
24/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	16,904.0000	18,679.0000	10.500	0	0	0
24/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	24,206.0000	26,339.0000	8.812	0	0	0
24/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	51,240.0000	48,499.0000	(5.349)	0	0	0
24/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	7,346.0000	6,284.0000	(14.457)	0	0	0
24/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	918.0000	1,118.0000	21.786	0	0	20
24/01/2006	R153	2006/08/03			Bond Future	7.2220	7.2930	0.983	0.0000	0.0000	0
24/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,350.0000	14,688.0000	10.022	0	0	0
24/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	18,002.0000	19,665.0000	9.238	0	0	0
24/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	14,439.0000	13,018.0000	(9.841)	0	0	0
24/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	9,324.0000	8,227.0000	(11.765)	0	0	0
24/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	43,238.0000	40,949.0000	(5.294)	0	0	0
24/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,808.0000	10,855.0000	10.675	0	0	100
24/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	20,565.0000	18,853.0000	(8.325)	0	0	0
24/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,064.0000	4,534.0000	11.565	0	0	0
24/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,171.0000	7,975.0000	11.212	0	0	0
24/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	27,497.0000	25,543.0000	(7.106)	0	0	0
24/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	68,826.0000	66,297.0000	(3.674)	0	0	0
24/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	35,036.0000	32,886.0000	(6.137)	0	0	0
24/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,569.0000	2,858.0000	11.250	0	0	0
24/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,237.0000	5,847.0000	11.648	0	0	0
24/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,091.0000	2,321.0000	11.000	0	0	0
24/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	60,210.0000	57,740.0000	(4.102)	0	0	0
24/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	51,660.0000	49,268.0000	(4.630)	0	0	0
24/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,205.0000	3,572.0000	11.451	0	0	0
24/01/2006	R153	2006/11/02			Bond Future	7.2220	7.2940	0.997	0.0000	0.0000	0
24/01/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	15,860.0000	14,507.0000	(8.531)	0	0	0
24/01/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	14,835.0000	16,116.0000	8.635	0	0	0
24/01/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	42,514.0000	40,422.0000	(4.921)	0	0	0
24/01/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	5,591.0000	6,133.0000	9.694	0	0	100

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
24/01/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	49,597.0000	47,372.0000	(4.486)	0	0	0
24/01/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,915.0000	4,324.0000	10.447	0	0	0
24/01/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	11,572.0000	12,616.0000	9.022	0	0	0
24/01/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	21,703.0000	20,113.0000	(7.326)	0	0	0
24/01/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	18,993.0000	20,541.0000	8.150	0	0	0
24/01/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	10,824.0000	9,737.0000	(10.042)	0	0	0
24/01/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	24,196.0000	26,025.0000	7.559	0	0	0
24/01/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	28,189.0000	26,398.0000	(6.354)	0	0	0
24/01/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	6,742.0000	5,937.0000	(11.940)	0	0	0
24/01/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	35,169.0000	33,212.0000	(5.565)	0	0	0
24/01/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,710.0000	3,178.0000	(14.340)	0	0	0
24/01/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,148.0000	1,295.0000	12.805	0	0	0
24/01/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	72,605.0000	70,118.0000	(3.425)	0	0	0
24/01/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,775.0000	1,988.0000	12.000	0	0	0
24/01/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	64,723.0000	62,302.0000	(3.741)	0	0	0
24/01/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,671.0000	2,971.0000	11.232	0	0	0
24/01/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,090.0000	7,767.0000	9.549	0	0	0
24/01/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	30,540.0000	32,642.0000	6.883	0	0	0
24/01/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	57,028.0000	54,694.0000	(4.093)	0	0	0
24/01/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	9,041.0000	9,884.0000	9.324	0	0	0
24/01/2006	R153	2007/02/01			Bond Future	7.2350	7.3080	1.009	0.0000	0.0000	0
24/01/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	15,597.0000	14,331.0000	(8.117)	0	0	0
24/01/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,083.0000	16,316.0000	8.175	0	0	0
24/01/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	562.0000	654.0000	16.370	0	0	0
24/01/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	67,151.0000	64,745.0000	(3.583)	0	0	0
24/01/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	956.0000	1,103.0000	15.377	0	0	0
24/01/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,569.0000	1,792.0000	14.213	0	0	0
24/01/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	8,485.0000	7,651.0000	(9.829)	0	0	0
24/01/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	11,683.0000	10,638.0000	(8.945)	0	0	0
24/01/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	19,775.0000	21,230.0000	7.358	0	0	0
24/01/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	20,230.0000	18,744.0000	(7.346)	0	0	0
24/01/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	31,507.0000	33,365.0000	5.897	0	0	0
24/01/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,962.0000	5,321.0000	(10.751)	0	0	0
24/01/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,549.0000	57,196.0000	(3.951)	0	0	0
24/01/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,189.0000	12,202.0000	9.054	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
24/01/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	25,263.0000	26,929.0000	6.595	0	0	0
24/01/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,549.0000	23,855.0000	(6.630)	0	0	0
24/01/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	3,804.0000	4,260.0000	11.987	0	0	0
24/01/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	44,863.0000	42,689.0000	(4.846)	0	0	0
24/01/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,486.0000	2,811.0000	13.073	0	0	0
24/01/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	37,961.0000	35,918.0000	(5.382)	0	0	0
24/01/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	52,091.0000	49,815.0000	(4.369)	0	0	0
24/01/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,627.0000	6,244.0000	10.965	0	0	0
24/01/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,489.0000	29,607.0000	(5.977)	0	0	0
24/01/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,059.0000	8,864.0000	9.989	0	0	0
24/01/2006	R157	2006/02/02			Bond Future	7.4230	7.4880	0.876	0.0000	0.0000	140
24/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	21.0000	34.0000	61.905	0	0	0
24/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	107,762.0000	102,208.0000	(5.154)	0	0	0
24/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	37.0000	6.0000	(83.784)	0	0	0
24/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	48,311.0000	42,769.0000	(11.472)	0	0	0
24/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	145,453.0000	139,899.0000	(3.818)	0	0	0
24/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	28,053.0000	22,768.0000	(18.839)	0	0	0
24/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	126,797.0000	121,243.0000	(4.380)	0	0	0
24/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	407.0000	676.0000	66.093	0	0	0
24/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	36,917.0000	42,441.0000	14.963	0	0	0
24/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	88,338.0000	82,784.0000	(6.287)	0	0	0
24/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	10,426.0000	6,798.0000	(34.798)	0	0	0
24/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	1,480.0000	598.0000	(59.595)	0	0	0
24/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	3,850.0000	5,776.0000	50.026	0	0	0
24/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	59,289.0000	64,844.0000	9.369	0	0	0
24/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	16,409.0000	21,082.0000	28.478	0	0	0
24/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	68,518.0000	62,964.0000	(8.106)	0	0	250
24/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	250
24/01/2006	R157	2006/05/04			Bond Future	7.4340	7.5010	0.901	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
24/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	88,035.0000	82,892.0000	(5.842)	0	0	0
24/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	42,669.0000	47,072.0000	10.319	0	0	0
24/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	6,390.0000	7,492.0000	17.246	0	0	0
24/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	523.0000	622.0000	18.929	0	0	0
24/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	124,283.0000	118,880.0000	(4.347)	0	0	0
24/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	52,702.0000	48,212.0000	(8.520)	0	0	0
24/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	5,705.0000	4,515.0000	(20.859)	0	0	0
24/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,081.0000	1,271.0000	17.576	0	0	0
24/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,516.0000	2,965.0000	17.846	0	0	0
24/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,630.0000	1,920.0000	17.791	0	0	115
24/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	10,829.0000	12,548.0000	15.874	0	0	0
24/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	142,014.0000	136,521.0000	(3.868)	0	0	0
24/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	106,176.0000	100,874.0000	(4.994)	0	0	0
24/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	28,310.0000	31,796.0000	12.314	0	0	0
24/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	3,983.0000	4,689.0000	17.725	0	0	0
24/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	17,846.0000	20,383.0000	14.216	0	0	0
24/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	12,796.0000	10,689.0000	(16.466)	0	0	0
24/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	23,355.0000	20,299.0000	(13.085)	0	0	50
24/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	36,944.0000	33,070.0000	(10.486)	0	0	0
24/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	70,094.0000	65,207.0000	(6.972)	0	0	0
24/01/2006	R157	2006/08/03			Bond Future	7.4370	7.5050	0.914	0.0000	0.0000	0
24/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	3,723.0000	4,129.0000	10.905	0	0	0
24/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	36,318.0000	39,536.0000	8.861	0	0	0
24/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	92,010.0000	87,383.0000	(5.029)	0	0	0
24/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	48,607.0000	52,507.0000	8.024	0	0	0
24/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	12,264.0000	10,621.0000	(13.397)	0	0	0
24/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	19,599.0000	21,597.0000	10.194	0	0	100
24/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	44,872.0000	41,327.0000	(7.900)	0	0	0
24/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	108,901.0000	104,078.0000	(4.429)	0	0	0
24/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	31,896.0000	28,921.0000	(9.327)	0	0	0
24/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	14,320.0000	15,848.0000	10.670	0	0	0
24/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	8,636.0000	9,553.0000	10.618	0	0	0
24/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	26,759.0000	29,327.0000	9.597	0	0	0
24/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	75,410.0000	71,046.0000	(5.787)	0	0	0
24/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	125,857.0000	120,886.0000	(3.950)	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
24/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	141,907.0000	136,770.0000	(3.620)	0	0	0
24/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	11,027.0000	12,206.0000	10.692	0	0	0
24/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,591.0000	6,164.0000	10.249	0	0	0
24/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,902.0000	7,623.0000	10.446	0	0	0
24/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	20,919.0000	18,594.0000	(11.114)	0	0	0
24/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	59,339.0000	55,324.0000	(6.766)	0	0	0
24/01/2006	R157	2006/11/02			Bond Future	7.4450	7.5140	0.927	0.0000	0.0000	0
24/01/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	91,930.0000	87,495.0000	(4.824)	0	0	0
24/01/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	11,113.0000	12,166.0000	9.475	0	0	100
24/01/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	30,573.0000	33,151.0000	8.432	0	0	0
24/01/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	34,949.0000	32,040.0000	(8.324)	0	0	0
24/01/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,207.0000	2,483.0000	12.506	0	0	0
24/01/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	169,932.0000	164,629.0000	(3.121)	0	0	0
24/01/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	39,568.0000	42,713.0000	7.948	0	0	0
24/01/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	47,648.0000	44,243.0000	(7.146)	0	0	0
24/01/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	23,610.0000	25,692.0000	8.818	0	0	0
24/01/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	61,608.0000	57,786.0000	(6.204)	0	0	0
24/01/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	23,901.0000	21,558.0000	(9.803)	0	0	0
24/01/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	14,880.0000	13,143.0000	(11.673)	0	0	0
24/01/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	50,980.0000	54,730.0000	7.356	0	0	0
24/01/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,381.0000	1,565.0000	13.324	0	0	0
24/01/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	8,150.0000	7,004.0000	(14.061)	0	0	0
24/01/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	18,281.0000	19,947.0000	9.113	0	0	0
24/01/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	65,080.0000	69,422.0000	6.672	0	0	0
24/01/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	14,227.0000	15,553.0000	9.320	0	0	0
24/01/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	76,477.0000	72,316.0000	(5.441)	0	0	0
24/01/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,436.0000	3,839.0000	11.729	0	0	0
24/01/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	137,883.0000	132,799.0000	(3.687)	0	0	0
24/01/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	153,867.0000	148,656.0000	(3.387)	0	0	0
24/01/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	122,120.0000	117,204.0000	(4.026)	0	0	0
24/01/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	106,740.0000	102,040.0000	(4.403)	0	0	0
24/01/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,212.0000	5,784.0000	10.975	0	0	0
24/01/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	7,707.0000	8,494.0000	10.211	0	0	0
24/01/2006	R157	2007/02/01			Bond Future	7.4620	7.5310	0.925	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
24/01/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	69,574.0000	65,406.0000	(5.991)	0	0	0
24/01/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,160.0000	11,335.0000	11.565	0	0	0
24/01/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,176.0000	16,763.0000	10.457	0	0	0
24/01/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	84,100.0000	79,591.0000	(5.361)	0	0	0
24/01/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,876.0000	23,932.0000	9.398	0	0	0
24/01/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	43,998.0000	40,711.0000	(7.471)	0	0	0
24/01/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	56,118.0000	52,361.0000	(6.695)	0	0	0
24/01/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	24,532.0000	22,266.0000	(9.237)	0	0	0
24/01/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	41,125.0000	44,203.0000	7.484	0	0	0
24/01/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,555.0000	7,390.0000	12.738	0	0	0
24/01/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	408.0000	486.0000	19.118	0	0	0
24/01/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,071.0000	4,639.0000	13.952	0	0	0
24/01/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	770.0000	907.0000	17.792	0	0	0
24/01/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	163,737.0000	158,471.0000	(3.216)	0	0	0
24/01/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	33,427.0000	30,645.0000	(8.323)	0	0	0
24/01/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	53,844.0000	57,416.0000	6.634	0	0	0
24/01/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	99,413.0000	94,638.0000	(4.803)	0	0	0
24/01/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	147,569.0000	142,363.0000	(3.528)	0	0	0
24/01/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,480.0000	33,043.0000	8.409	0	0	0
24/01/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	131,359.0000	126,245.0000	(3.893)	0	0	0
24/01/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,396.0000	1,627.0000	16.547	0	0	0
24/01/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	115,244.0000	110,270.0000	(4.316)	0	0	0
24/01/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,432.0000	2,802.0000	15.214	0	0	0
24/01/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	17,340.0000	15,569.0000	(10.213)	0	0	0
24/01/2006	R186	2006/02/02			Bond Future	7.0810	7.1460	0.918	0.0000	0.0000	0
24/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	15,327.0000	21,847.0000	42.539	0	0	0
24/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	4,109.0000	1,727.0000	(57.970)	0	0	0
24/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
24/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	55,954.0000	47,121.0000	(15.786)	0	0	0
24/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	68.0000	138.0000	102.941	0	0	0
24/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	203,349.0000	194,446.0000	(4.378)	0	0	0
24/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	46,802.0000	55,637.0000	18.877	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
24/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	147,594.0000	138,691.0000	(6.032)	0	0	0
24/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	87,597.0000	78,695.0000	(10.162)	0	0	0
24/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	1,803.0000	3,247.0000	80.089	0	0	0
24/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	24,769.0000	17,311.0000	(30.110)	0	0	0
24/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	175,979.0000	167,076.0000	(5.059)	0	0	0
24/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	83,611.0000	92,514.0000	10.648	0	0	0
24/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	79.0000	11.0000	(86.076)	0	0	0
24/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	229,747.0000	220,844.0000	(3.875)	0	0	0
24/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	118,148.0000	109,246.0000	(7.535)	0	0	0
24/01/2006	R186	2006/05/04			Bond Future	7.0790	7.1460	0.946	0.0000	0.0000	0
24/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	32,916.0000	38,076.0000	15.676	0	0	0
24/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,678.0000	2,068.0000	23.242	0	0	0
24/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	22,052.0000	18,100.0000	(17.921)	0	0	0
24/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	148,590.0000	139,868.0000	(5.870)	0	0	0
24/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	55,141.0000	62,132.0000	12.678	0	0	0
24/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	85,930.0000	94,130.0000	9.543	0	0	0
24/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	9,786.0000	11,827.0000	20.856	0	0	0
24/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	3,221.0000	2,308.0000	(28.345)	0	0	0
24/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	9,034.0000	6,913.0000	(23.478)	0	0	0
24/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,022.0000	1,257.0000	22.994	0	0	0
24/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	65,559.0000	58,488.0000	(10.786)	0	0	0
24/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	176,160.0000	167,282.0000	(5.040)	0	0	0
24/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	648.0000	793.0000	22.377	0	0	0
24/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	203,009.0000	194,042.0000	(4.417)	0	0	0
24/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	18,363.0000	21,757.0000	18.483	0	0	0
24/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	41,441.0000	35,722.0000	(13.800)	0	0	0
24/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	273.0000	340.0000	24.542	0	0	0
24/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	228,898.0000	219,852.0000	(3.952)	0	0	0
24/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	2,863.0000	3,529.0000	23.262	0	0	0
24/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	120,504.0000	112,057.0000	(7.010)	0	0	0
24/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,059.0000	6,211.0000	22.771	0	0	0
24/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	92,337.0000	84,377.0000	(8.621)	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
24/01/2006	R186	2006/08/03			Bond Future	7.0740	7.1410	0.947	0.0000	0.0000	0
24/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,564.0000	2,924.0000	14.041	0	0	0
24/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,511.0000	1,737.0000	14.957	0	0	0
24/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	230,458.0000	221,764.0000	(3.772)	0	0	0
24/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	254,625.0000	245,798.0000	(3.467)	0	0	0
24/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,233.0000	4,788.0000	13.111	0	0	0
24/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,951.0000	7,914.0000	13.854	0	0	0
24/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	42,703.0000	47,575.0000	11.409	0	0	0
24/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,345.0000	6,068.0000	13.527	0	0	0
24/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	205,999.0000	197,500.0000	(4.126)	0	0	0
24/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	32,597.0000	28,416.0000	(12.826)	0	0	0
24/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	19,151.0000	21,731.0000	13.472	0	0	0
24/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	75,214.0000	68,740.0000	(8.607)	0	0	0
24/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	28,714.0000	32,319.0000	12.555	0	0	0
24/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	153,578.0000	145,487.0000	(5.268)	0	0	0
24/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	180,035.0000	171,704.0000	(4.627)	0	0	0
24/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	62,475.0000	68,745.0000	10.036	0	0	0
24/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	52,306.0000	46,857.0000	(10.418)	0	0	0
24/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	17,392.0000	14,607.0000	(16.013)	0	0	0
24/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	100,148.0000	92,905.0000	(7.232)	0	0	0
24/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	126,810.0000	119,064.0000	(6.108)	0	0	0
24/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,279.0000	10,587.0000	14.096	0	0	0
24/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,788.0000	14,600.0000	14.170	0	0	0
24/01/2006	R186	2006/11/02			Bond Future	7.0690	7.1360	0.948	0.0000	0.0000	0
24/01/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	50,644.0000	46,235.0000	(8.706)	0	0	0
24/01/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	60,000.0000	64,584.0000	7.640	0	0	0
24/01/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	80,648.0000	86,107.0000	6.769	0	0	0
24/01/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	154,922.0000	147,026.0000	(5.097)	0	0	0
24/01/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	105,406.0000	111,693.0000	5.965	0	0	0
24/01/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	108,018.0000	101,205.0000	(6.307)	0	0	0
24/01/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	30,354.0000	33,254.0000	9.554	0	0	0
24/01/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	20,596.0000	22,777.0000	10.589	0	0	0
24/01/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	86,690.0000	80,597.0000	(7.028)	0	0	0
24/01/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	67,432.0000	62,153.0000	(7.829)	0	0	0

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24/01/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	43,338.0000	47,053.0000	8.572	0	0	0
24/01/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	130,931.0000	123,515.0000	(5.664)	0	0	0
24/01/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	13,531.0000	15,108.0000	11.655	0	0	0
24/01/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	8,604.0000	9,702.0000	12.762	0	0	0
24/01/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	25,312.0000	22,606.0000	(10.691)	0	0	0
24/01/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	1,820.0000	2,115.0000	16.209	0	0	0
24/01/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	228,951.0000	220,253.0000	(3.799)	0	0	0
24/01/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,155.0000	3,630.0000	15.055	0	0	0
24/01/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	204,296.0000	195,777.0000	(4.170)	0	0	0
24/01/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	36,581.0000	33,047.0000	(9.661)	0	0	0
24/01/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	179,513.0000	171,254.0000	(4.601)	0	0	0
24/01/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	5,296.0000	6,031.0000	13.878	0	0	0
24/01/2006	R186	2007/02/01			Bond Future	7.0670	7.1350	0.962	0.0000	0.0000	0
24/01/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	46,209.0000	49,983.0000	8.167	0	0	0
24/01/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	89,275.0000	83,211.0000	(6.792)	0	0	0
24/01/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	83,174.0000	88,605.0000	6.530	0	0	0
24/01/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	39,718.0000	36,087.0000	(9.142)	0	0	0
24/01/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	70,391.0000	65,104.0000	(7.511)	0	0	0
24/01/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	107,426.0000	113,650.0000	5.794	0	0	0
24/01/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	33,081.0000	36,079.0000	9.063	0	0	0
24/01/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	204,146.0000	195,655.0000	(4.159)	0	0	0
24/01/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	62,812.0000	67,411.0000	7.322	0	0	0
24/01/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,582.0000	17,291.0000	10.968	0	0	0
24/01/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	53,796.0000	49,333.0000	(8.296)	0	0	0
24/01/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	23,030.0000	25,332.0000	9.996	0	0	0
24/01/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	28,235.0000	25,397.0000	(10.051)	0	0	0
24/01/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,544.0000	7,394.0000	12.989	0	0	0
24/01/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	110,096.0000	103,337.0000	(6.139)	0	0	0
24/01/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	179,858.0000	171,647.0000	(4.565)	0	0	0
24/01/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	155,826.0000	147,991.0000	(5.028)	0	0	0
24/01/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	132,429.0000	125,077.0000	(5.552)	0	0	0
24/01/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,244.0000	11,471.0000	11.978	0	0	0
24/01/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,061.0000	4,632.0000	14.061	0	0	0
24/01/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	228,384.0000	219,692.0000	(3.806)	0	0	0
24/01/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,450.0000	2,820.0000	15.102	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
24/01/2006	R194	2006/02/02			Bond Future	7.0840	7.1450	0.861	0.0000	0.0000	50
24/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	319.0000	525.0000	64.577	0	0	0
24/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	27,177.0000	25,987.0000	(4.379)	0	0	0
24/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	3,553.0000	2,569.0000	(27.695)	0	0	0
24/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	36,555.0000	35,365.0000	(3.255)	0	0	0
24/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	8,097.0000	6,919.0000	(14.549)	0	0	0
24/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	31,880.0000	30,690.0000	(3.733)	0	0	0
24/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
24/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	12,898.0000	11,708.0000	(9.226)	0	0	0
24/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	16.0000	29.0000	81.250	0	0	0
24/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	22,445.0000	21,256.0000	(5.297)	0	0	0
24/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	6,564.0000	7,740.0000	17.916	0	0	0
24/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	641.0000	301.0000	(53.042)	0	0	0
24/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	2,282.0000	3,133.0000	37.292	0	0	0
24/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	11,481.0000	12,671.0000	10.365	0	0	0
24/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	17,686.0000	16,496.0000	(6.728)	0	0	0
24/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	18.0000	3.0000	(83.333)	0	0	0
24/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	16,445.0000	17,635.0000	7.236	0	0	0
24/01/2006	R194	2006/05/04			Bond Future	7.0680	7.1360	0.962	0.0000	0.0000	0
24/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,300.0000	1,570.0000	20.769	0	0	0
24/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,375.0000	11,355.0000	(8.242)	0	0	0
24/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	5,514.0000	4,781.0000	(13.293)	0	0	0
24/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,729.0000	7,825.0000	(10.356)	0	0	0
24/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	206.0000	255.0000	23.786	0	0	0
24/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	677.0000	831.0000	22.747	0	0	0
24/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,484.0000	23,338.0000	(4.681)	0	0	0
24/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	121.0000	150.0000	23.967	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
24/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,369.0000	19,245.0000	(5.518)	0	0	0
24/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,375.0000	2,816.0000	18.568	0	0	0
24/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,615.0000	27,458.0000	(4.043)	0	0	0
24/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,139.0000	4,801.0000	15.994	0	0	0
24/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,949.0000	7,820.0000	12.534	0	0	0
24/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,963.0000	2,451.0000	(17.280)	0	0	0
24/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,466.0000	11,492.0000	9.803	0	0	0
24/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	203.0000	143.0000	(29.557)	0	0	0
24/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,465.0000	15,579.0000	7.701	0	0	0
24/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	590.0000	442.0000	(25.085)	0	0	0
24/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,435.0000	1,132.0000	(21.115)	0	0	0
24/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	47.0000	58.0000	23.404	0	0	0
24/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,294.0000	15,204.0000	(6.690)	0	0	0
24/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	76.0000	93.0000	22.368	0	0	0
24/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	351.0000	436.0000	24.217	0	0	0
24/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,740.0000	31,577.0000	(3.552)	0	0	0
24/01/2006	R194	2006/08/03			Bond Future	7.0190	7.0910	1.026	0.0000	0.0000	0
24/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	600.0000	677.0000	12.833	0	0	0
24/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	494.0000	555.0000	12.348	0	0	0
24/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,639.0000	28,622.0000	(3.431)	0	0	0
24/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	756.0000	856.0000	13.228	0	0	0
24/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,491.0000	2,810.0000	12.806	0	0	0
24/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,651.0000	21,672.0000	(4.322)	0	0	0
24/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,129.0000	25,127.0000	(3.835)	0	0	0
24/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,198.0000	18,248.0000	(4.948)	0	0	0
24/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,672.0000	8,912.0000	(7.858)	0	0	0
24/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,925.0000	5,480.0000	11.269	0	0	0
24/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,514.0000	3,940.0000	12.123	0	0	0
24/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,640.0000	4,116.0000	(11.293)	0	0	0
24/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,649.0000	11,805.0000	(6.672)	0	0	0
24/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,763.0000	1,998.0000	13.330	0	0	0
24/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,971.0000	6,318.0000	(9.367)	0	0	0
24/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,250.0000	1,422.0000	13.760	0	0	0
24/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	954.0000	1,084.0000	13.627	0	0	0
24/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,824.0000	14,917.0000	(5.732)	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
24/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,082.0000	7,768.0000	9.687	0	0	0
24/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,036.0000	2,644.0000	(12.912)	0	0	0
24/01/2006	R194	2006/11/02			Bond Future	6.9770	7.0520	1.075	0.0000	0.0000	0
24/01/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,827.0000	7,291.0000	6.797	0	0	0
24/01/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	7,119.0000	6,632.0000	(6.841)	0	0	0
24/01/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,186.0000	1,312.0000	10.624	0	0	0
24/01/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	10,447.0000	11,047.0000	5.743	0	0	0
24/01/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	5,634.0000	5,216.0000	(7.419)	0	0	0
24/01/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,520.0000	9,053.0000	6.256	0	0	0
24/01/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	8,825.0000	8,270.0000	(6.289)	0	0	0
24/01/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	4,371.0000	4,020.0000	(8.030)	0	0	0
24/01/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	3,320.0000	3,032.0000	(8.675)	0	0	0
24/01/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	12,601.0000	13,263.0000	5.254	0	0	0
24/01/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	2,466.0000	2,235.0000	(9.367)	0	0	0
24/01/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	5,370.0000	5,766.0000	7.374	0	0	0
24/01/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,966.0000	15,686.0000	4.811	0	0	0
24/01/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,142.0000	4,472.0000	7.967	0	0	0
24/01/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,650.0000	16,866.0000	(4.442)	0	0	0
24/01/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,676.0000	1,843.0000	9.964	0	0	0
24/01/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	10,747.0000	10,126.0000	(5.778)	0	0	0
24/01/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,316.0000	2,530.0000	9.240	0	0	0
24/01/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	20,256.0000	19,431.0000	(4.073)	0	0	0
24/01/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,131.0000	3,400.0000	8.592	0	0	0
24/01/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	15,181.0000	14,444.0000	(4.855)	0	0	0
24/01/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	12,872.0000	12,190.0000	(5.298)	0	0	0
24/01/2006	R194	2007/02/01			Bond Future	6.9540	7.0310	1.107	0.0000	0.0000	0
24/01/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,523.0000	7,996.0000	(6.183)	0	0	0
24/01/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,921.0000	6,452.0000	(6.776)	0	0	0
24/01/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,392.0000	6,839.0000	6.993	0	0	0
24/01/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,287.0000	3,941.0000	(8.071)	0	0	0
24/01/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,954.0000	8,461.0000	6.374	0	0	0
24/01/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,921.0000	3,187.0000	9.106	0	0	0
24/01/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,711.0000	10,274.0000	5.798	0	0	0
24/01/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,261.0000	2,975.0000	(8.770)	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
24/01/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,421.0000	2,191.0000	(9.500)	0	0	0
24/01/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,300.0000	9,719.0000	(5.641)	0	0	0
24/01/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	12,233.0000	11,605.0000	(5.134)	0	0	0
24/01/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	486.0000	551.0000	13.374	0	0	0
24/01/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,741.0000	18,013.0000	(3.885)	0	0	0
24/01/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,033.0000	5,419.0000	7.669	0	0	0
24/01/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	734.0000	825.0000	12.398	0	0	0
24/01/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5,507.0000	5,099.0000	(7.409)	0	0	0
24/01/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,477.0000	15,775.0000	(4.260)	0	0	0
24/01/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,078.0000	1,202.0000	11.503	0	0	0
24/01/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,149.0000	2,361.0000	9.865	0	0	0
24/01/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,541.0000	1,706.0000	10.707	0	0	0
24/01/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	14,300.0000	13,631.0000	(4.678)	0	0	0
24/01/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,649.0000	12,262.0000	5.262	0	0	0
24/01/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,878.0000	4,203.0000	8.381	0	0	0
24/01/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,751.0000	1,571.0000	(10.280)	0	0	0
24/01/2006	R201	2006/02/02			Bond Future	7.4130	7.4780	0.877	0.0000	0.0000	0
24/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	100,864.0000	96,478.0000	(4.348)	0	0	0
24/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	115,628.0000	111,242.0000	(3.793)	0	0	0
24/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	54,782.0000	50,396.0000	(8.006)	0	0	0
24/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	85,806.0000	81,420.0000	(5.112)	0	0	0
24/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	70,447.0000	66,061.0000	(6.226)	0	0	0
24/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
24/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	46,076.0000	50,462.0000	9.519	0	0	0
24/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	28,470.0000	32,811.0000	15.248	0	0	0
24/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	64,098.0000	68,484.0000	6.843	0	0	0
24/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	57.0000	12.0000	(78.947)	0	0	0
24/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	372.0000	592.0000	59.140	0	0	0
24/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	23.0000	36.0000	56.522	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
24/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	38,823.0000	34,449.0000	(11.267)	0	0	0
24/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	22,869.0000	18,703.0000	(18.217)	0	0	0
24/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	1,510.0000	668.0000	(55.762)	0	0	0
24/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	12,611.0000	16,156.0000	28.110	0	0	0
24/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	8,962.0000	6,020.0000	(32.827)	0	0	0
24/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	3,096.0000	4,540.0000	46.641	0	0	0
24/01/2006	R201	2006/05/04			Bond Future	7.4240	7.4910	0.902	0.0000	0.0000	0
24/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	3,734.0000	4,335.0000	16.095	0	0	0
24/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	56,653.0000	52,833.0000	(6.743)	0	0	0
24/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	555.0000	651.0000	17.297	0	0	0
24/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,612.0000	1,874.0000	16.253	0	0	0
24/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,090.0000	1,264.0000	15.963	0	0	0
24/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	99,204.0000	94,958.0000	(4.280)	0	0	0
24/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	113,162.0000	108,837.0000	(3.822)	0	0	0
24/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	84,952.0000	80,793.0000	(4.896)	0	0	0
24/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,433.0000	2,828.0000	16.235	0	0	0
24/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	70,709.0000	66,684.0000	(5.692)	0	0	0
24/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	43,068.0000	39,559.0000	(8.148)	0	0	0
24/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	9,474.0000	10,849.0000	14.513	0	0	0
24/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	5,808.0000	6,719.0000	15.685	0	0	0
24/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	30,768.0000	27,722.0000	(9.900)	0	0	0
24/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	20,084.0000	17,640.0000	(12.169)	0	0	0
24/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	15,071.0000	17,048.0000	13.118	0	0	0
24/01/2006	R201	2006/08/03			Bond Future	7.4290	7.4970	0.915	0.0000	0.0000	0
24/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	9,654.0000	10,616.0000	9.965	0	0	0
24/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	61,118.0000	57,694.0000	(5.602)	0	0	0
24/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	7,640.0000	8,396.0000	9.895	0	0	0
24/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	74,148.0000	70,519.0000	(4.894)	0	0	0
24/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	48,511.0000	45,356.0000	(6.504)	0	0	0
24/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	87,406.0000	83,620.0000	(4.332)	0	0	0
24/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	100,757.0000	96,851.0000	(3.877)	0	0	0
24/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	12,379.0000	13,610.0000	9.944	0	0	0
24/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,136.0000	6,736.0000	9.778	0	0	0
24/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,395.0000	3,741.0000	10.191	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
24/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,001.0000	5,481.0000	9.598	0	0	0
24/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	113,367.0000	109,328.0000	(3.563)	0	0	0
24/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	37,160.0000	34,360.0000	(7.535)	0	0	0
24/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	16,655.0000	18,241.0000	9.523	0	0	0
24/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	22,381.0000	24,393.0000	8.990	0	0	0
24/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	26,960.0000	24,586.0000	(8.806)	0	0	0
24/01/2006	R201	2006/11/02			Bond Future	7.4360	7.5040	0.914	0.0000	0.0000	0
24/01/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,311.0000	3,662.0000	10.601	0	0	0
24/01/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	16,417.0000	15,055.0000	(8.296)	0	0	0
24/01/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	39,894.0000	42,195.0000	5.768	0	0	0
24/01/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	35,466.0000	33,163.0000	(6.494)	0	0	0
24/01/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	28,066.0000	26,085.0000	(7.058)	0	0	0
24/01/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	24,294.0000	25,959.0000	6.854	0	0	0
24/01/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	49,707.0000	52,326.0000	5.269	0	0	0
24/01/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	60,866.0000	63,787.0000	4.799	0	0	0
24/01/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	110,496.0000	106,564.0000	(3.558)	0	0	0
24/01/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	21,721.0000	20,057.0000	(7.661)	0	0	0
24/01/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	53,280.0000	50,364.0000	(5.473)	0	0	0
24/01/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	43,893.0000	41,275.0000	(5.965)	0	0	0
24/01/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	63,527.0000	60,340.0000	(5.017)	0	0	0
24/01/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	7,033.0000	7,687.0000	9.299	0	0	0
24/01/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	18,401.0000	19,769.0000	7.434	0	0	0
24/01/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,881.0000	5,367.0000	9.957	0	0	0
24/01/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	86,093.0000	82,463.0000	(4.216)	0	0	0
24/01/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	98,133.0000	94,335.0000	(3.870)	0	0	0
24/01/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	74,511.0000	71,085.0000	(4.598)	0	0	0
24/01/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	13,648.0000	14,745.0000	8.038	0	0	0
24/01/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	31,434.0000	33,414.0000	6.299	0	0	0
24/01/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	9,907.0000	10,764.0000	8.650	0	0	0
24/01/2006	R201	2007/02/01			Bond Future	7.4490	7.5180	0.926	0.0000	0.0000	0
24/01/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,882.0000	13,122.0000	10.436	0	0	0
24/01/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	45,145.0000	42,147.0000	(6.641)	0	0	0
24/01/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	19,918.0000	18,095.0000	(9.153)	0	0	0
24/01/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	17,143.0000	18,753.0000	9.392	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
24/01/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	32,262.0000	34,678.0000	7.489	0	0	0
24/01/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	55,868.0000	52,547.0000	(5.944)	0	0	0
24/01/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	35,479.0000	32,850.0000	(7.410)	0	0	0
24/01/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,944.0000	8,862.0000	11.556	0	0	0
24/01/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,170.0000	3,611.0000	13.912	0	0	0
24/01/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,116.0000	5,767.0000	12.725	0	0	0
24/01/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	53,821.0000	56,983.0000	5.875	0	0	0
24/01/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,079.0000	1,257.0000	16.497	0	0	0
24/01/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	67,439.0000	63,851.0000	(5.320)	0	0	0
24/01/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	105,079.0000	101,018.0000	(3.865)	0	0	0
24/01/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	92,243.0000	88,291.0000	(4.284)	0	0	0
24/01/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	79,635.0000	75,838.0000	(4.768)	0	0	0
24/01/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,887.0000	2,174.0000	15.209	0	0	0
24/01/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	9,661.0000	8,584.0000	(11.148)	0	0	0
24/01/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	23,901.0000	25,910.0000	8.406	0	0	0
24/01/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	14,147.0000	12,716.0000	(10.115)	0	0	0
24/01/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	42,254.0000	45,062.0000	6.646	0	0	0
24/01/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	27,036.0000	24,806.0000	(8.248)	0	0	0
24/01/2006	R203	2006/02/02			Bond Future	7.3970	7.4620	0.879	0.0000	0.0000	0
24/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	1,240.0000	445.0000	(64.113)	0	0	0
24/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	10,231.0000	6,484.0000	(36.624)	0	0	0
24/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	61.0000	135.0000	121.311	0	0	0
24/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	2,001.0000	3,457.0000	72.764	0	0	0
24/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	27,917.0000	22,788.0000	(18.372)	0	0	0
24/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	13,133.0000	17,542.0000	33.572	0	0	0
24/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
24/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	101,662.0000	96,459.0000	(5.118)	0	0	0
24/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	46,999.0000	41,796.0000	(11.070)	0	0	0
24/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	83,889.0000	78,686.0000	(6.202)	0	0	0
24/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	32,553.0000	37,734.0000	15.916	0	0	0
24/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	26.0000	4.0000	(84.615)	0	0	0
24/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	119,003.0000	113,799.0000	(4.373)	0	0	0
24/01/2006	R203	2006/02/02	8.25	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
24/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	65,673.0000	60,469.0000	(7.924)	0	0	0
24/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R203	2006/05/04			Bond Future	7.4050	7.4720	0.905	0.0000	0.0000	0
24/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	33,020.0000	29,091.0000	(11.899)	0	0	0
24/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	99,742.0000	94,489.0000	(5.267)	0	0	0
24/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	12,872.0000	15,144.0000	17.651	0	0	0
24/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	6,192.0000	7,544.0000	21.835	0	0	0
24/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	20,351.0000	17,341.0000	(14.790)	0	0	0
24/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	48,278.0000	43,676.0000	(9.532)	0	0	0
24/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	23,398.0000	26,675.0000	14.005	0	0	0
24/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	5,165.0000	4,034.0000	(21.897)	0	0	0
24/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	11,045.0000	9,041.0000	(18.144)	0	0	0
24/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	37,844.0000	41,995.0000	10.969	0	0	0
24/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	65,045.0000	60,049.0000	(7.681)	0	0	0
24/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	68.0000	97.0000	42.647	0	0	0
24/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	907.0000	1,193.0000	31.533	0	0	0
24/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	271.0000	371.0000	36.900	0	0	0
24/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	2,567.0000	3,247.0000	26.490	0	0	0
24/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	14.0000	21.0000	50.000	0	0	0
24/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	116,821.0000	111,546.0000	(4.515)	0	0	0
24/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	82,393.0000	77,211.0000	(6.289)	0	0	0
24/01/2006	R203	2006/08/03			Bond Future	7.4070	7.4740	0.905	0.0000	0.0000	0
24/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	749.0000	927.0000	23.765	0	0	0
24/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	115,370.0000	110,249.0000	(4.439)	0	0	0
24/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	98,892.0000	93,867.0000	(5.081)	0	0	0
24/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	308.0000	390.0000	26.623	0	0	0
24/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,676.0000	2,030.0000	21.122	0	0	0
24/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	6,585.0000	7,661.0000	16.340	0	0	0
24/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	42,665.0000	46,360.0000	8.660	0	0	0
24/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	26,348.0000	23,465.0000	(10.942)	0	0	0
24/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	19,136.0000	21,456.0000	12.124	0	0	0
24/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	29,450.0000	32,480.0000	10.289	0	0	0
24/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	17,127.0000	14,955.0000	(12.682)	0	0	0
24/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	3,455.0000	4,101.0000	18.698	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
24/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	37,915.0000	34,359.0000	(9.379)	0	0	0
24/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	10,328.0000	8,821.0000	(14.591)	0	0	0
24/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	11,634.0000	13,280.0000	14.148	0	0	0
24/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	82,492.0000	77,644.0000	(5.877)	0	0	0
24/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	66,527.0000	61,970.0000	(6.850)	0	0	0
24/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	51,482.0000	47,356.0000	(8.014)	0	0	0
24/01/2006	R203	2006/11/02			Bond Future	7.4120	7.4800	0.917	0.0000	0.0000	0
24/01/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	30,333.0000	27,496.0000	(9.353)	0	0	0
24/01/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	23,615.0000	25,974.0000	9.989	0	0	0
24/01/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	82,760.0000	78,125.0000	(5.601)	0	0	0
24/01/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	21,283.0000	19,033.0000	(10.572)	0	0	0
24/01/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	33,798.0000	36,744.0000	8.716	0	0	0
24/01/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	10,046.0000	11,337.0000	12.851	0	0	0
24/01/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	46,399.0000	49,909.0000	7.565	0	0	0
24/01/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	14,188.0000	12,502.0000	(11.883)	0	0	0
24/01/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	41,276.0000	37,873.0000	(8.245)	0	0	0
24/01/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	61,327.0000	65,334.0000	6.534	0	0	0
24/01/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	78,350.0000	82,762.0000	5.631	0	0	0
24/01/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	5,310.0000	4,526.0000	(14.765)	0	0	0
24/01/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	8,945.0000	7,756.0000	(13.292)	0	0	0
24/01/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	15,775.0000	17,569.0000	11.372	0	0	0
24/01/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	98,263.0000	93,405.0000	(4.944)	0	0	0
24/01/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	53,891.0000	49,985.0000	(7.248)	0	0	0
24/01/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,906.0000	2,244.0000	17.733	0	0	0
24/01/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,498.0000	4,059.0000	16.038	0	0	0
24/01/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	67,846.0000	63,527.0000	(6.366)	0	0	0
24/01/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,084.0000	6,961.0000	14.415	0	0	0
24/01/2006	R203	2007/02/01			Bond Future	7.4240	7.4920	0.916	0.0000	0.0000	0
24/01/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	20,176.0000	22,056.0000	9.318	0	0	0
24/01/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	44,369.0000	41,141.0000	(7.275)	0	0	0
24/01/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	33,972.0000	31,222.0000	(8.095)	0	0	0
24/01/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	38,356.0000	41,204.0000	7.425	0	0	0
24/01/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	50,510.0000	53,835.0000	6.583	0	0	0
24/01/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	56,181.0000	52,516.0000	(6.524)	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
24/01/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	28,266.0000	30,623.0000	8.339	0	0	0
24/01/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	25,140.0000	22,881.0000	(8.986)	0	0	0
24/01/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	13,926.0000	15,367.0000	10.348	0	0	0
24/01/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	9,280.0000	10,342.0000	11.444	0	0	0
24/01/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	17,925.0000	16,144.0000	(9.936)	0	0	0
24/01/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,202.0000	2,532.0000	14.986	0	0	0
24/01/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	112,683.0000	107,906.0000	(4.239)	0	0	0
24/01/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,693.0000	4,201.0000	13.756	0	0	0
24/01/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	97,702.0000	93,103.0000	(4.707)	0	0	0
24/01/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	69,186.0000	65,141.0000	(5.847)	0	0	0
24/01/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	83,117.0000	78,761.0000	(5.241)	0	0	0
24/01/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,964.0000	6,715.0000	12.592	0	0	0
24/01/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	64,689.0000	68,451.0000	5.816	0	0	0
24/01/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	80,763.0000	84,902.0000	5.125	0	0	0
24/01/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	12,277.0000	10,933.0000	(10.947)	0	0	0
24/01/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	8,055.0000	7,087.0000	(12.017)	0	0	0
24/01/2006	R204	2006/02/02			Bond Future	7.3820	7.4470	0.881	0.0000	0.0000	0
24/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	50,791.0000	45,287.0000	(10.837)	0	0	0
24/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
24/01/2006	R204	2006/05/04			Bond Future	7.3890	7.4560	0.907	0.0000	0.0000	0
24/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	2,651.0000	3,349.0000	26.330	0	0	0
24/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	52,251.0000	47,351.0000	(9.378)	0	0	0
24/01/2006	R204	2006/08/03			Bond Future	7.3920	7.4600	0.920	0.0000	0.0000	0
24/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,942.0000	8,082.0000	16.422	0	0	0
24/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	55,690.0000	51,222.0000	(8.023)	0	0	0
24/01/2006	R204	2006/11/02			Bond Future	7.3960	7.4640	0.919	0.0000	0.0000	0
24/01/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	49,844.0000	53,490.0000	7.315	0	0	0
24/01/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	46,010.0000	42,375.0000	(7.900)	0	0	0
24/01/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	16,830.0000	14,942.0000	(11.218)	0	0	0
24/01/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	17,626.0000	19,525.0000	10.774	0	0	0
24/01/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	10,932.0000	9,566.0000	(12.495)	0	0	0
24/01/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	65,503.0000	69,670.0000	6.362	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
24/01/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	6,721.0000	5,790.0000	(13.852)	0	0	0
24/01/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	83,420.0000	88,023.0000	5.518	0	0	0
24/01/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	59,292.0000	55,148.0000	(6.989)	0	0	0
24/01/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	36,635.0000	39,701.0000	8.369	0	0	0
24/01/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	24,621.0000	22,154.0000	(10.020)	0	0	0
24/01/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	25,929.0000	28,400.0000	9.530	0	0	0
24/01/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	34,376.0000	31,313.0000	(8.910)	0	0	0
24/01/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	11,481.0000	12,870.0000	12.098	0	0	0
24/01/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	7,153.0000	8,118.0000	13.491	0	0	0
24/01/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	73,897.0000	69,328.0000	(6.183)	0	0	0
24/01/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	89,452.0000	84,555.0000	(5.474)	0	0	0
24/01/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	105,597.0000	100,461.0000	(4.864)	0	0	0
24/01/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,256.0000	4,893.0000	14.967	0	0	0
24/01/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,307.0000	1,543.0000	18.057	0	0	0
24/01/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,416.0000	2,814.0000	16.474	0	0	0
24/01/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	122,020.0000	116,722.0000	(4.342)	0	0	0
24/01/2006	R204	2007/02/01			Bond Future	7.4050	7.4730	0.918	0.0000	0.0000	0
24/01/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	40,402.0000	43,392.0000	7.401	0	0	0
24/01/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	27,827.0000	25,362.0000	(8.858)	0	0	0
24/01/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	37,365.0000	34,380.0000	(7.989)	0	0	0
24/01/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	29,755.0000	32,225.0000	8.301	0	0	0
24/01/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	14,670.0000	16,178.0000	10.279	0	0	0
24/01/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	61,137.0000	57,191.0000	(6.454)	0	0	0
24/01/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	21,239.0000	23,206.0000	9.261	0	0	0
24/01/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	74,961.0000	70,618.0000	(5.794)	0	0	0
24/01/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	48,525.0000	45,037.0000	(7.188)	0	0	0
24/01/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	9,792.0000	10,903.0000	11.346	0	0	0
24/01/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	105,104.0000	100,184.0000	(4.681)	0	0	0
24/01/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,349.0000	2,697.0000	14.815	0	0	0
24/01/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	120,871.0000	115,764.0000	(4.225)	0	0	0
24/01/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,921.0000	4,455.0000	13.619	0	0	0
24/01/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,309.0000	7,096.0000	12.474	0	0	0
24/01/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	53,266.0000	56,764.0000	6.567	0	0	0
24/01/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	89,712.0000	85,044.0000	(5.203)	0	0	0
24/01/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	68,326.0000	72,293.0000	5.806	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
24/01/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	19,982.0000	18,026.0000	(9.789)	0	0	0
24/01/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	9,127.0000	8,048.0000	(11.822)	0	0	0
24/01/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	13,794.0000	12,307.0000	(10.780)	0	0	0
24/01/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	85,462.0000	89,837.0000	5.119	0	0	0
24/01/2006	R207	2006/02/02			Bond Future	7.3570	7.4220	0.884	0.0000	0.0000	0
24/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	53,106.0000	47,555.0000	(10.453)	0	0	0
24/01/2006	R207	2006/05/04			Bond Future	7.3640	7.4310	0.910	0.0000	0.0000	0
24/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	54,497.0000	49,500.0000	(9.169)	0	0	0
24/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	2,506.0000	3,168.0000	26.417	0	0	0
24/01/2006	R207	2006/08/03			Bond Future	7.3670	7.4350	0.923	0.0000	0.0000	0
24/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	57,893.0000	53,319.0000	(7.901)	0	0	0
24/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	6,691.0000	7,795.0000	16.500	0	0	0
24/01/2006	R207	2006/11/02			Bond Future	7.3690	7.4370	0.923	0.0000	0.0000	0
24/01/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	13,342.0000	11,086.0000	(16.909)	0	0	0
24/01/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	18.0000	28.0000	55.556	0	0	0
24/01/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	23,600.0000	20,311.0000	(13.936)	0	0	0
24/01/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	81.0000	117.0000	44.444	0	0	0
24/01/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	23,274.0000	26,635.0000	14.441	0	0	0
24/01/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	37,813.0000	42,101.0000	11.340	0	0	0
24/01/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	6,575.0000	5,247.0000	(20.198)	0	0	0
24/01/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	55,924.0000	60,883.0000	8.867	0	0	0
24/01/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,772.0000	2,114.0000	(23.737)	0	0	0
24/01/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	12,818.0000	15,146.0000	18.162	0	0	0
24/01/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	53,144.0000	48,247.0000	(9.215)	0	0	0
24/01/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,632.0000	3,351.0000	27.318	0	0	0
24/01/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	37,147.0000	32,930.0000	(11.352)	0	0	0
24/01/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	106,196.0000	100,615.0000	(5.255)	0	0	0
24/01/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	301.0000	417.0000	38.538	0	0	0
24/01/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	123,668.0000	118,061.0000	(4.534)	0	0	0
24/01/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	88,392.0000	82,892.0000	(6.222)	0	0	0
24/01/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	70,523.0000	65,221.0000	(7.518)	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
24/01/2006	R207 2006/11/02	7.75	Put	Option on Bond Future	6,223.0000	7,622.0000	22.481	0	0	0
24/01/2006	R207 2006/11/02	8.25	Put	Option on Bond Future	961.0000	1,275.0000	32.674	0	0	0
24/01/2006	R207 2007/02/01			Bond Future	7.3750	7.4430	0.922	0.0000	0.0000	0
24/01/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	67,896.0000	71,866.0000	5.847	0	0	0
24/01/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	20,861.0000	22,800.0000	9.295	0	0	0
24/01/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	50,951.0000	47,341.0000	(7.085)	0	0	0
24/01/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	21,397.0000	19,335.0000	(9.637)	0	0	0
24/01/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	39,896.0000	42,865.0000	7.442	0	0	0
24/01/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	63,850.0000	59,783.0000	(6.370)	0	0	0
24/01/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	29,586.0000	27,005.0000	(8.724)	0	0	0
24/01/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	52,761.0000	56,248.0000	6.609	0	0	0
24/01/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	14,380.0000	15,862.0000	10.306	0	0	0
24/01/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	124,207.0000	118,998.0000	(4.194)	0	0	0
24/01/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	9,585.0000	10,674.0000	11.362	0	0	0
24/01/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	14,884.0000	13,305.0000	(10.609)	0	0	0
24/01/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	2,300.0000	2,640.0000	14.783	0	0	0
24/01/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	77,911.0000	73,452.0000	(5.723)	0	0	0
24/01/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	3,836.0000	4,358.0000	13.608	0	0	0
24/01/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	6,171.0000	6,941.0000	12.478	0	0	0
24/01/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	92,846.0000	88,066.0000	(5.148)	0	0	0
24/01/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	108,365.0000	103,338.0000	(4.639)	0	0	0
24/01/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	29,299.0000	31,742.0000	8.338	0	0	0
24/01/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	39,468.0000	36,361.0000	(7.872)	0	0	0
24/01/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	9,930.0000	8,774.0000	(11.641)	0	0	0
24/01/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	85,201.0000	89,594.0000	5.156	0	0	0

Grand Total:

2,700