

# Derivatives High/Low Report

High/Low for 26/01/2006

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
26/01/2006	GOVI 2006/02/02			jGovi	236.9130	236.8270	(0.036)	0.0000	0.0000	0
26/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	11.0000	6.0000	(45.455)	0	0	0
26/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	69,141.0000	68,276.0000	(1.251)	0	0	0
26/01/2006	GOVI 2006/05/04			jGovi	241.1000	241.0090	(0.038)	0.0000	0.0000	699
26/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	111,421.0000	110,515.0000	(0.813)	0	0	0
26/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	421.0000	425.0000	0.950	0	0	0
26/01/2006	GOVI 2006/08/03			jGovi	245.4850	245.3900	(0.039)	0.0000	0.0000	0
26/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	155,336.0000	154,394.0000	(0.606)	0	0	0
26/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	486.0000	494.0000	1.646	0	0	0
26/01/2006	GOVI 2006/11/02			jGovi	249.9500	249.8580	(0.037)	0.0000	0.0000	0
26/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	199,807.0000	198,892.0000	(0.458)	0	0	0
26/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	307.0000	312.0000	1.629	0	0	0
26/01/2006	GOVI 2007/02/01			jGovi	254.4290	254.3470	(0.032)	0.0000	0.0000	0
26/01/2006	GOVI 2007/02/01	230.00	Call	jGovi	244,443.0000	243,625.0000	(0.335)	0	0	0
26/01/2006	GOVI 2007/02/01	230.00	Put	jGovi	153.0000	155.0000	1.307	0	0	0
26/01/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
26/01/2006	J153 2010/08/31			jSwap	7.3020	7.3190	0.233	0.0000	0.0000	0
26/01/2006	J157 2015/09/15			jSwap	7.4800	7.4780	(0.027)	0.0000	0.0000	0

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26/01/2006	J186	2026/12/21			jSwap	7.1000	7.1050	0.070	0.0000	0.0000	0
26/01/2006	J194	2008/02/28			jSwap	7.1840	7.2050	0.292	0.0000	0.0000	0
26/01/2006	J201	2014/12/22			jSwap	7.4720	7.4710	(0.013)	0.0000	0.0000	0
26/01/2006	J203	2017/09/15			jSwap	7.4390	7.4430	0.054	0.0000	0.0000	0
26/01/2006	J204	2018/12/21			jSwap	7.4390	7.4380	(0.013)	0.0000	0.0000	0
26/01/2006	J207	2020/01/15			jSwap	7.4140	7.4090	(0.067)	0.0000	0.0000	0
26/01/2006	JBAR	2005/03/16			jBar	7.0460	7.0460	-	0.0000	0.0000	0
26/01/2006	JFRA	2006/02/02			jFra	7.0750	7.0720	(0.042)	0.0000	0.0000	0
26/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	447.0000	449.0000	0.447	0	0	0
26/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	18.0000	13.0000	(27.778)	0	0	0
26/01/2006	JFRA	2006/05/04			jFra	6.9510	6.9800	0.417	0.0000	0.0000	0
26/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	592.0000	623.0000	5.236	0	0	0
26/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	712.0000	672.0000	(5.618)	0	0	0
26/01/2006	JFRA	2006/08/03			jFra	6.9940	7.0180	0.343	0.0000	0.0000	0
26/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,000.0000	968.0000	(3.200)	0	0	0
26/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	986.0000	1,013.0000	2.738	0	0	0
26/01/2006	JFRA	2006/11/02			jFra	7.0970	7.1580	0.860	0.0000	0.0000	0
26/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,393.0000	1,471.0000	5.599	0	0	0
26/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,155.0000	1,084.0000	(6.147)	0	0	0
26/01/2006	JFRA	2007/02/01			jFra	7.2340	7.2810	0.650	0.0000	0.0000	500
26/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,815.0000	1,748.0000	(3.691)	0	0	0
26/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,164.0000	1,212.0000	4.124	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	JFRA	2007/05/03			jFra	7.3600	7.4050	0.611	0.0000	0.0000	0
26/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,497.0000	1,547.0000	3.340	0	0	0
26/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,840.0000	1,780.0000	(3.261)	0	0	0
26/01/2006	JFRA	2007/08/02			jFra	7.4420	7.4890	0.632	0.0000	0.0000	0
26/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,749.0000	1,803.0000	3.087	0	0	0
26/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,891.0000	1,830.0000	(3.226)	0	0	0
26/01/2006	JFRA	2007/11/01			jFra	7.4530	7.4870	0.456	0.0000	0.0000	0
26/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,120.0000	2,073.0000	(2.217)	0	0	0
26/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,997.0000	2,039.0000	2.103	0	0	0
26/01/2006	JN02	2006/02/02			jNote	7.1960	7.2310	0.486	0.0000	0.0000	0
26/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	2,028.0000	1,559.0000	(23.126)	0	0	0
26/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	1,022.0000	1,206.0000	18.004	0	0	0
26/01/2006	JN02	2006/05/04			jNote	7.2500	7.2860	0.497	0.0000	0.0000	0
26/01/2006	JN02	2006/05/04	7.25	Call	Option on jNote	10,419.0000	10,697.0000	2.668	0	0	0
26/01/2006	JN02	2006/05/04	7.25	Put	Option on jNote	10,357.0000	9,974.0000	(3.698)	0	0	0
26/01/2006	JN02	2006/08/03			jNote	7.3300	7.3600	0.409	0.0000	0.0000	0
26/01/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,650.0000	13,341.0000	(2.264)	0	0	0
26/01/2006	JN02	2006/08/03	7.25	Call	Option on jNote	15,135.0000	15,382.0000	1.632	0	0	0
26/01/2006	JN02	2006/11/02			jNote	7.4110	7.4340	0.310	0.0000	0.0000	0
26/01/2006	JN02	2006/11/02	7.25	Put	Option on jNote	16,022.0000	15,786.0000	(1.473)	0	0	0
26/01/2006	JN02	2006/11/02	7.25	Call	Option on jNote	19,008.0000	19,199.0000	1.005	0	0	0
26/01/2006	JN05	2006/02/02			jNote	7.4800	7.5050	0.334	0.0000	0.0000	0
26/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	11,475.0000	10,437.0000	(9.046)	0	0	0
26/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	250.0000	258.0000	3.200	0	0	0
26/01/2006	JN05	2006/05/04			jNote	7.5210	7.5450	0.319	0.0000	0.0000	0
26/01/2006	JN05	2006/05/04	7.25	Put	Option on jNote	5,664.0000	5,292.0000	(6.568)	0	0	0
26/01/2006	JN05	2006/05/04	7.25	Call	Option on jNote	16,915.0000	17,531.0000	3.642	0	0	0

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26/01/2006	JN05	2006/08/03			jNote	7.5690	7.5910	0.291	0.0000	0.0000	0
26/01/2006	JN05	2006/08/03	7.25	Call	Option on jNote	21,870.0000	22,415.0000	2.492	0	0	0
26/01/2006	JN05	2006/08/03	7.25	Put	Option on jNote	8,646.0000	8,288.0000	(4.141)	0	0	0
26/01/2006	JN05	2006/11/02			jNote	7.6160	7.6350	0.249	0.0000	0.0000	0
26/01/2006	JN05	2006/11/02	7.25	Call	Option on jNote	25,984.0000	26,445.0000	1.774	0	0	0
26/01/2006	JN05	2006/11/02	7.25	Put	Option on jNote	10,834.0000	10,519.0000	(2.908)	0	0	0
26/01/2006	JN10	2006/02/02			jNote	7.5780	7.5850	0.092	0.0000	0.0000	0
26/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	29,536.0000	29,018.0000	(1.754)	0	0	0
26/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	29.0000	18.0000	(37.931)	0	0	0
26/01/2006	JN10	2006/05/04			jNote	7.5950	7.6030	0.105	0.0000	0.0000	0
26/01/2006	JN10	2006/05/04	7.25	Put	Option on jNote	2,415.0000	2,288.0000	(5.259)	0	0	0
26/01/2006	JN10	2006/05/04	7.25	Call	Option on jNote	26,505.0000	26,920.0000	1.566	0	0	0
26/01/2006	JN10	2006/08/03			jNote	7.6180	7.6240	0.079	0.0000	0.0000	0
26/01/2006	JN10	2006/08/03	7.25	Put	Option on jNote	4,914.0000	4,789.0000	(2.544)	0	0	0
26/01/2006	JN10	2006/08/03	7.25	Call	Option on jNote	30,568.0000	30,845.0000	0.906	0	0	0
26/01/2006	JN10	2006/11/02			jNote	7.6390	7.6440	0.065	0.0000	0.0000	0
26/01/2006	JN10	2006/11/02	7.25	Call	Option on jNote	34,073.0000	34,291.0000	0.640	0	0	0
26/01/2006	JN10	2006/11/02	7.25	Put	Option on jNote	6,998.0000	6,883.0000	(1.643)	0	0	0
26/01/2006	JROD	2006/01/31			jRod	6.6700	6.6700	-	0.0000	0.0000	0
26/01/2006	JROD	2006/02/28			jRod	6.7210	6.7200	(0.015)	0.0000	0.0000	0
26/01/2006	JROD	2006/03/31			jRod	6.8460	6.8440	(0.029)	0.0000	0.0000	0
26/01/2006	JROD	2006/04/28			jRod	6.8610	6.8590	(0.029)	0.0000	0.0000	0
26/01/2006	JROD	2006/05/31			jRod	6.9340	6.9320	(0.029)	0.0000	0.0000	0
26/01/2006	JROD	2006/06/30			jRod	6.9890	6.9870	(0.029)	0.0000	0.0000	0

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26/01/2006	JROD	2006/07/31			jRod	6.9360	6.9350	(0.014)	0.0000	0.0000	0
26/01/2006	JROD	2006/08/31			jRod	6.9680	6.9680	-	0.0000	0.0000	0
26/01/2006	R153	2006/02/02			Bond Future	7.3180	7.3380	0.273	7.3200	7.3200	266
26/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	20,623.0000	19,756.0000	(4.204)	0	0	2
26/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	2,571.0000	2,009.0000	(21.859)	0	0	0
26/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	3,349.0000	3,651.0000	9.018	0	0	0
26/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	7,868.0000	8,517.0000	8.249	0	0	0
26/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	6,137.0000	6,679.0000	8.832	0	0	0
26/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	1,023.0000	701.0000	(31.476)	0	0	0
26/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	579.0000	364.0000	(37.133)	0	0	0
26/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	14.0000	10.0000	(28.571)	0	0	0
26/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	1,677.0000	1,235.0000	(26.357)	0	0	0
26/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	4,621.0000	5,043.0000	9.132	0	0	1
26/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	142.0000	72.0000	(49.296)	0	0	0
26/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	11,797.0000	12,590.0000	6.722	0	0	2
26/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	2,331.0000	2,527.0000	8.408	0	0	0
26/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	3,713.0000	3,045.0000	(17.991)	0	0	0
26/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	5,094.0000	4,341.0000	(14.782)	0	0	0
26/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	1,556.0000	1,668.0000	7.198	0	0	0
26/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	995.0000	1,048.0000	5.327	0	0	0
26/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	6,684.0000	5,872.0000	(12.148)	0	0	0
26/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	24,869.0000	25,733.0000	3.474	0	0	0
26/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	61.0000	27.0000	(55.738)	0	0	0
26/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	13,905.0000	14,735.0000	5.969	0	0	0
26/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	49,757.0000	48,893.0000	(1.736)	0	0	0
26/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	59,947.0000	59,083.0000	(1.441)	0	0	0
26/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	39,452.0000	38,588.0000	(2.190)	0	0	1
26/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

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26/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	28.0000	23.0000	(17.857)	0	0	1
26/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	18,521.0000	17,651.0000	(4.697)	0	0	1
26/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	8,444.0000	7,597.0000	(10.031)	0	0	0
26/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	610.0000	627.0000	2.787	0	0	0
26/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	70,025.0000	69,161.0000	(1.234)	0	0	0
26/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	29,031.0000	28,167.0000	(2.976)	0	0	0
26/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
26/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	24,832.0000	23,967.0000	(3.483)	0	0	0
26/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
26/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	26,934.0000	26,069.0000	(3.212)	0	0	0
26/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	22,728.0000	21,862.0000	(3.810)	0	0	0
26/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	56.0000	49.0000	(12.500)	0	0	0
26/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	109.0000	100.0000	(8.257)	0	0	0
26/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	301.0000	171.0000	(43.189)	0	0	0
26/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	16,427.0000	15,555.0000	(5.308)	0	0	0
26/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	9,770.0000	10,504.0000	7.513	0	0	0
26/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	358.0000	356.0000	(0.559)	0	0	0
26/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	10,334.0000	9,468.0000	(8.380)	0	0	0
26/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	14,352.0000	13,479.0000	(6.083)	0	0	0
26/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	12,313.0000	11,441.0000	(7.082)	0	0	0
26/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	201.0000	193.0000	(3.980)	0	0	0
26/01/2006	R153	2006/05/04			Bond Future	7.3260	7.3480	0.300	7.3600	7.3600	9
26/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	9,826.0000	9,360.0000	(4.743)	0	0	0
26/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	12,947.0000	13,383.0000	3.368	0	0	0
26/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	15,180.0000	14,586.0000	(3.913)	0	0	0
26/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	8,072.0000	8,379.0000	3.803	0	0	0
26/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	29,700.0000	28,913.0000	(2.650)	0	0	0
26/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	24.0000	25.0000	4.167	0	0	0
26/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	19,342.0000	19,907.0000	2.921	0	0	0
26/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	75,748.0000	74,847.0000	(1.189)	0	0	0
26/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	74.0000	79.0000	6.757	0	0	0
26/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	66,307.0000	65,409.0000	(1.354)	0	0	0
26/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	56,847.0000	55,957.0000	(1.566)	0	0	0
26/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	207.0000	219.0000	5.797	0	0	0

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26/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	3,227.0000	3,007.0000	(6.817)	0	0	0
26/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	522.0000	549.0000	5.172	0	0	0
26/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	5,881.0000	5,545.0000	(5.713)	0	0	0
26/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	27,140.0000	27,821.0000	2.509	0	0	0
26/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	47,466.0000	46,592.0000	(1.841)	0	0	0
26/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	21,879.0000	21,175.0000	(3.218)	0	0	0
26/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	4,652.0000	4,849.0000	4.235	0	0	0
26/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,461.0000	2,575.0000	4.632	0	0	0
26/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,189.0000	1,248.0000	4.962	0	0	20
26/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	38,333.0000	37,491.0000	(2.197)	0	0	0
26/01/2006	R153	2006/08/03			Bond Future	7.3190	7.3420	0.314	0.0000	0.0000	0
26/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	20,275.0000	20,820.0000	2.688	0	0	0
26/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	7,829.0000	7,483.0000	(4.419)	0	0	0
26/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	12,497.0000	12,043.0000	(3.633)	0	0	0
26/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	15,175.0000	15,612.0000	2.880	0	0	0
26/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	18,224.0000	17,672.0000	(3.029)	0	0	0
26/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	11,234.0000	11,573.0000	3.018	0	0	100
26/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,104.0000	39,358.0000	(1.860)	0	0	0
26/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,697.0000	4,843.0000	3.108	0	0	0
26/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,384.0000	47,603.0000	(1.614)	0	0	0
26/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,696.0000	3,807.0000	3.003	0	0	0
26/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,828.0000	56,021.0000	(1.420)	0	0	0
26/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,364.0000	64,538.0000	(1.264)	0	0	0
26/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,396.0000	2,461.0000	2.713	0	0	0
26/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,954.0000	3,038.0000	2.844	0	0	0
26/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	8,263.0000	8,520.0000	3.110	0	0	0
26/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	24,822.0000	24,188.0000	(2.554)	0	0	0
26/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	32,093.0000	31,394.0000	(2.178)	0	0	0
26/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	6,062.0000	6,254.0000	3.167	0	0	0
26/01/2006	R153	2006/11/02			Bond Future	7.3180	7.3430	0.342	0.0000	0.0000	0
26/01/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	39,718.0000	38,992.0000	(1.828)	0	0	0
26/01/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,306.0000	6,492.0000	2.950	0	0	100
26/01/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	46,625.0000	45,852.0000	(1.658)	0	0	0
26/01/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,454.0000	4,593.0000	3.121	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	14,055.0000	13,594.0000	(3.280)	0	0	0
26/01/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	16,541.0000	16,992.0000	2.727	0	0	0
26/01/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,287.0000	68,424.0000	(1.246)	0	0	0
26/01/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	10,159.0000	10,452.0000	2.884	0	0	0
26/01/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	32,553.0000	31,875.0000	(2.083)	0	0	0
26/01/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,985.0000	8,219.0000	2.930	0	0	0
26/01/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,004.0000	2,832.0000	(5.726)	0	0	0
26/01/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	33,346.0000	34,085.0000	2.216	0	0	0
26/01/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	25,796.0000	25,178.0000	(2.396)	0	0	0
26/01/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,065.0000	3,167.0000	3.328	0	0	0
26/01/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,911.0000	53,101.0000	(1.502)	0	0	0
26/01/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	12,960.0000	13,326.0000	2.824	0	0	0
26/01/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	19,580.0000	19,034.0000	(2.789)	0	0	0
26/01/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	21,056.0000	21,602.0000	2.593	0	0	0
26/01/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	5,671.0000	5,405.0000	(4.691)	0	0	0
26/01/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	9,376.0000	9,010.0000	(3.904)	0	0	0
26/01/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	26,637.0000	27,282.0000	2.421	0	0	0
26/01/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	61,492.0000	60,652.0000	(1.366)	0	0	0
26/01/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,340.0000	1,390.0000	3.731	0	0	0
26/01/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,055.0000	2,127.0000	3.504	0	0	0
26/01/2006	R153	2007/02/01			Bond Future	7.3290	7.3550	0.355	0.0000	0.0000	0
26/01/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,964.0000	13,524.0000	(3.151)	0	0	0
26/01/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	16,667.0000	17,115.0000	2.688	0	0	0
26/01/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,419.0000	6,645.0000	3.521	0	0	0
26/01/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,314.0000	17,794.0000	(2.839)	0	0	0
26/01/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,490.0000	12,858.0000	2.946	0	0	0
26/01/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	23,365.0000	22,771.0000	(2.542)	0	0	0
26/01/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,092.0000	9,386.0000	3.234	0	0	0
26/01/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	29,064.0000	28,402.0000	(2.278)	0	0	0
26/01/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,645.0000	22,171.0000	2.430	0	0	0
26/01/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	35,329.0000	34,609.0000	(2.038)	0	0	0
26/01/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,389.0000	4,557.0000	3.828	0	0	0
26/01/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	10,336.0000	9,973.0000	(3.512)	0	0	0
26/01/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	7,410.0000	7,123.0000	(3.873)	0	0	0
26/01/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	27,405.0000	28,006.0000	2.193	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	33,898.0000	34,566.0000	1.971	0	0	0
26/01/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,136.0000	4,916.0000	(4.283)	0	0	0
26/01/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	42,063.0000	41,294.0000	(1.828)	0	0	0
26/01/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,903.0000	3,022.0000	4.099	0	0	0
26/01/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	49,159.0000	48,353.0000	(1.640)	0	0	0
26/01/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,144.0000	1,198.0000	4.720	0	0	0
26/01/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	56,519.0000	55,685.0000	(1.476)	0	0	0
26/01/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,855.0000	1,937.0000	4.420	0	0	0
26/01/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	64,053.0000	63,199.0000	(1.333)	0	0	0
26/01/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	680.0000	714.0000	5.000	0	0	0
26/01/2006	R157	2006/02/02			Bond Future	7.4870	7.4870	-	7.4900	7.4900	138
26/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	22,704.0000	22,571.0000	(0.586)	0	0	0
26/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	527.0000	394.0000	(25.237)	0	0	0
26/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	63,049.0000	63,048.0000	(0.002)	0	0	250
26/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	102,293.0000	102,293.0000	-	0	0	0
26/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	82,869.0000	82,869.0000	-	0	0	0
26/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	42,353.0000	42,351.0000	(0.005)	0	0	0
26/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	121,328.0000	121,328.0000	-	0	0	0
26/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	20,875.0000	20,754.0000	(0.580)	0	0	0
26/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	476.0000	356.0000	(25.210)	0	0	0
26/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	139,984.0000	139,984.0000	-	0	0	0
26/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
26/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	250
26/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	20.0000	10.0000	(50.000)	0	0	0
26/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	42,840.0000	42,831.0000	(0.021)	0	0	0
26/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	64,758.0000	64,758.0000	-	0	0	0
26/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	6,485.0000	6,104.0000	(5.875)	0	0	0
26/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	5,378.0000	4,997.0000	(7.084)	0	0	0
26/01/2006	R157	2006/05/04			Bond Future	7.5000	7.5000	-	7.5200	7.5200	7

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,872.0000	1,830.0000	(2.244)	0	0	115
26/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	601.0000	582.0000	(3.161)	0	0	0
26/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	65,208.0000	65,139.0000	(0.106)	0	0	0
26/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	4,470.0000	4,409.0000	(1.365)	0	0	0
26/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	4,607.0000	4,537.0000	(1.519)	0	0	0
26/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	12,420.0000	12,321.0000	(0.797)	0	0	0
26/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	118,927.0000	118,895.0000	(0.027)	0	0	0
26/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	100,910.0000	100,868.0000	(0.042)	0	0	0
26/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,903.0000	2,848.0000	(1.895)	0	0	0
26/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	33,026.0000	32,927.0000	(0.300)	0	0	0
26/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	46,943.0000	46,882.0000	(0.130)	0	0	0
26/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	82,913.0000	82,858.0000	(0.066)	0	0	0
26/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,235.0000	1,203.0000	(2.591)	0	0	0
26/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	31,652.0000	31,563.0000	(0.281)	0	0	0
26/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	136,583.0000	136,564.0000	(0.014)	0	0	0
26/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	10,629.0000	10,540.0000	(0.837)	0	0	0
26/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	20,240.0000	20,137.0000	(0.509)	0	0	50
26/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	20,240.0000	20,137.0000	(0.509)	0	0	0
26/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	48,192.0000	48,107.0000	(0.176)	0	0	0
26/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	7,389.0000	7,304.0000	(1.150)	0	0	0
26/01/2006	R157	2006/08/03			Bond Future	7.5030	7.5030	-	0.0000	0.0000	0
26/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	52,332.0000	52,275.0000	(0.109)	0	0	0
26/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	12,099.0000	12,029.0000	(0.579)	0	0	0
26/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	28,927.0000	28,851.0000	(0.263)	0	0	0
26/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	10,608.0000	10,551.0000	(0.537)	0	0	0
26/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	87,451.0000	87,387.0000	(0.073)	0	0	0
26/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	71,101.0000	71,032.0000	(0.097)	0	0	0
26/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	29,171.0000	29,095.0000	(0.261)	0	0	0
26/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	55,364.0000	55,290.0000	(0.134)	0	0	0
26/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	21,457.0000	21,380.0000	(0.359)	0	0	100
26/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	9,459.0000	9,394.0000	(0.687)	0	0	0
26/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	18,588.0000	18,518.0000	(0.377)	0	0	0
26/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	104,158.0000	104,099.0000	(0.057)	0	0	0
26/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	39,368.0000	39,298.0000	(0.178)	0	0	0
26/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,540.0000	7,482.0000	(0.769)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	41,350.0000	41,272.0000	(0.189)	0	0	0
26/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	4,074.0000	4,032.0000	(1.031)	0	0	0
26/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	6,091.0000	6,038.0000	(0.870)	0	0	0
26/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	120,976.0000	120,923.0000	(0.044)	0	0	0
26/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	136,877.0000	136,835.0000	(0.031)	0	0	0
26/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	15,726.0000	15,652.0000	(0.471)	0	0	0
26/01/2006	R157	2006/11/02			Bond Future	7.5100	7.5100	-	0.0000	0.0000	0
26/01/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,445.0000	2,425.0000	(0.818)	0	0	0
26/01/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	12,050.0000	11,999.0000	(0.423)	0	0	100
26/01/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,538.0000	1,524.0000	(0.910)	0	0	0
26/01/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	164,919.0000	164,905.0000	(0.008)	0	0	0
26/01/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	87,696.0000	87,645.0000	(0.058)	0	0	0
26/01/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	32,937.0000	32,879.0000	(0.176)	0	0	0
26/01/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	32,143.0000	32,085.0000	(0.180)	0	0	0
26/01/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	148,935.0000	148,915.0000	(0.013)	0	0	0
26/01/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,713.0000	5,679.0000	(0.595)	0	0	0
26/01/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	133,064.0000	133,037.0000	(0.020)	0	0	0
26/01/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	21,634.0000	21,580.0000	(0.250)	0	0	0
26/01/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	54,462.0000	54,417.0000	(0.083)	0	0	0
26/01/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	13,192.0000	13,148.0000	(0.334)	0	0	0
26/01/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	69,133.0000	69,100.0000	(0.048)	0	0	0
26/01/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	7,032.0000	6,999.0000	(0.469)	0	0	0
26/01/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	42,470.0000	42,417.0000	(0.125)	0	0	0
26/01/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,786.0000	3,760.0000	(0.687)	0	0	0
26/01/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	44,373.0000	44,314.0000	(0.133)	0	0	0
26/01/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	57,943.0000	57,885.0000	(0.100)	0	0	0
26/01/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	117,451.0000	117,416.0000	(0.030)	0	0	0
26/01/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	8,402.0000	8,359.0000	(0.512)	0	0	0
26/01/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	15,416.0000	15,361.0000	(0.357)	0	0	0
26/01/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	72,496.0000	72,441.0000	(0.076)	0	0	0
26/01/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	19,786.0000	19,728.0000	(0.293)	0	0	0
26/01/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	25,505.0000	25,446.0000	(0.231)	0	0	0
26/01/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	102,265.0000	102,223.0000	(0.041)	0	0	0
26/01/2006	R157	2007/02/01			Bond Future	7.5240	7.5230	(0.013)	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
26/01/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	57,007.0000	56,916.0000	(0.160)	0	0	0
26/01/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	15,700.0000	15,686.0000	(0.089)	0	0	0
26/01/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	22,443.0000	22,433.0000	(0.045)	0	0	0
26/01/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	40,992.0000	40,996.0000	0.010	0	0	0
26/01/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	23,672.0000	23,600.0000	(0.304)	0	0	0
26/01/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	80,014.0000	80,052.0000	0.047	0	0	0
26/01/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,175.0000	11,125.0000	(0.447)	0	0	0
26/01/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	65,787.0000	65,813.0000	0.040	0	0	0
26/01/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,555.0000	16,493.0000	(0.375)	0	0	0
26/01/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	52,694.0000	52,709.0000	0.028	0	0	0
26/01/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	43,839.0000	43,752.0000	(0.198)	0	0	0
26/01/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	30,873.0000	30,870.0000	(0.010)	0	0	0
26/01/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	95,095.0000	95,143.0000	0.050	0	0	0
26/01/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	32,730.0000	32,649.0000	(0.247)	0	0	0
26/01/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,272.0000	7,232.0000	(0.550)	0	0	0
26/01/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,556.0000	4,526.0000	(0.658)	0	0	0
26/01/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	473.0000	467.0000	(1.268)	0	0	0
26/01/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	885.0000	876.0000	(1.017)	0	0	0
26/01/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	142,881.0000	142,949.0000	0.048	0	0	0
26/01/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	158,999.0000	159,070.0000	0.045	0	0	0
26/01/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	126,750.0000	126,813.0000	0.050	0	0	0
26/01/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	110,755.0000	110,811.0000	0.051	0	0	0
26/01/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,590.0000	1,576.0000	(0.881)	0	0	0
26/01/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,745.0000	2,724.0000	(0.765)	0	0	0
26/01/2006	R186	2006/02/02			Bond Future	7.1460	7.1510	0.070	0.0000	0.0000	0
26/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	92,514.0000	93,195.0000	0.736	0	0	0
26/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	16,926.0000	16,004.0000	(5.447)	0	0	0
26/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
26/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	2,862.0000	2,621.0000	(8.421)	0	0	0
26/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	109,246.0000	108,564.0000	(0.624)	0	0	0
26/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	138,691.0000	138,010.0000	(0.491)	0	0	0
26/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	1,451.0000	1,090.0000	(24.879)	0	0	0
26/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	90.0000	59.0000	(34.444)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	55,632.0000	56,309.0000	1.217	0	0	0
26/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	21,571.0000	21,891.0000	1.483	0	0	0
26/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	78,694.0000	78,012.0000	(0.867)	0	0	0
26/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	47,073.0000	46,361.0000	(1.513)	0	0	0
26/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	194,446.0000	193,765.0000	(0.350)	0	0	0
26/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	167,076.0000	166,395.0000	(0.408)	0	0	0
26/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	220,844.0000	220,163.0000	(0.308)	0	0	0
26/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R186	2006/05/04			Bond Future	7.1450	7.1510	0.084	0.0000	0.0000	0
26/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	21,563.0000	21,759.0000	0.909	0	0	0
26/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	112,113.0000	111,304.0000	(0.722)	0	0	0
26/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	35,663.0000	35,047.0000	(1.727)	0	0	0
26/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,449.0000	3,452.0000	0.087	0	0	0
26/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	58,468.0000	57,742.0000	(1.242)	0	0	0
26/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	11,672.0000	11,757.0000	0.728	0	0	0
26/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	84,401.0000	83,617.0000	(0.929)	0	0	0
26/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	37,865.0000	38,230.0000	0.964	0	0	0
26/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	18,024.0000	17,578.0000	(2.474)	0	0	0
26/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	6,100.0000	6,128.0000	0.459	0	0	0
26/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	766.0000	757.0000	(1.175)	0	0	0
26/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	6,851.0000	6,603.0000	(3.620)	0	0	0
26/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	93,959.0000	94,658.0000	0.744	0	0	0
26/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	2,272.0000	2,160.0000	(4.930)	0	0	0
26/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	61,935.0000	62,498.0000	0.909	0	0	0
26/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	139,947.0000	139,129.0000	(0.585)	0	0	0
26/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	2,013.0000	2,006.0000	(0.348)	0	0	0
26/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	194,149.0000	193,328.0000	(0.423)	0	0	0
26/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,218.0000	1,209.0000	(0.739)	0	0	0
26/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	167,378.0000	166,557.0000	(0.491)	0	0	0
26/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	325.0000	320.0000	(1.538)	0	0	0
26/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	219,973.0000	219,156.0000	(0.371)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R186	2006/08/03			Bond Future	7.1400	7.1450	0.070	0.0000	0.0000	0
26/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	10,488.0000	10,520.0000	0.305	0	0	0
26/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	119,100.0000	118,460.0000	(0.537)	0	0	0
26/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,881.0000	2,874.0000	(0.243)	0	0	0
26/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	7,831.0000	7,844.0000	0.166	0	0	0
26/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	47,403.0000	47,690.0000	0.605	0	0	0
26/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	145,538.0000	144,879.0000	(0.453)	0	0	0
26/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	28,378.0000	27,993.0000	(1.357)	0	0	0
26/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,707.0000	1,701.0000	(0.351)	0	0	0
26/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	245,902.0000	245,224.0000	(0.276)	0	0	0
26/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	171,768.0000	171,098.0000	(0.390)	0	0	0
26/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	68,571.0000	68,979.0000	0.595	0	0	0
26/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,997.0000	5,999.0000	0.033	0	0	0
26/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	221,855.0000	221,177.0000	(0.306)	0	0	0
26/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	92,924.0000	92,314.0000	(0.656)	0	0	0
26/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,727.0000	4,722.0000	(0.106)	0	0	0
26/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	46,833.0000	46,346.0000	(1.040)	0	0	0
26/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	197,573.0000	196,897.0000	(0.342)	0	0	0
26/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	14,568.0000	14,304.0000	(1.812)	0	0	0
26/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	21,593.0000	21,704.0000	0.514	0	0	0
26/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	32,160.0000	32,346.0000	0.578	0	0	0
26/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	14,484.0000	14,546.0000	0.428	0	0	0
26/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	68,736.0000	68,175.0000	(0.816)	0	0	0
26/01/2006	R186	2006/11/02			Bond Future	7.1340	7.1390	0.070	0.0000	0.0000	0
26/01/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	64,345.0000	64,605.0000	0.404	0	0	0
26/01/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	46,263.0000	45,855.0000	(0.882)	0	0	0
26/01/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	62,208.0000	61,736.0000	(0.759)	0	0	0
26/01/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	46,841.0000	47,036.0000	0.416	0	0	0
26/01/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	33,054.0000	32,716.0000	(1.023)	0	0	0
26/01/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	14,991.0000	15,052.0000	0.407	0	0	0
26/01/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	22,628.0000	22,723.0000	0.420	0	0	0
26/01/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	147,205.0000	146,574.0000	(0.429)	0	0	0
26/01/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	101,324.0000	100,751.0000	(0.566)	0	0	0
26/01/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	80,683.0000	80,155.0000	(0.654)	0	0	0

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26/01/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	85,847.0000	86,176.0000	0.383	0	0	0
26/01/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	33,073.0000	33,213.0000	0.423	0	0	0
26/01/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	9,614.0000	9,651.0000	0.385	0	0	0
26/01/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	123,665.0000	123,059.0000	(0.490)	0	0	0
26/01/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	5,967.0000	5,988.0000	0.352	0	0	0
26/01/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	2,086.0000	2,091.0000	0.240	0	0	0
26/01/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	22,599.0000	22,331.0000	(1.186)	0	0	0
26/01/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	171,458.0000	170,811.0000	(0.377)	0	0	0
26/01/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	111,419.0000	111,819.0000	0.359	0	0	0
26/01/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	220,490.0000	219,827.0000	(0.301)	0	0	0
26/01/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	196,000.0000	195,343.0000	(0.335)	0	0	0
26/01/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,585.0000	3,596.0000	0.307	0	0	0
26/01/2006	R186	2007/02/01			Bond Future	7.1310	7.1360	0.070	0.0000	0.0000	0
26/01/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	103,660.0000	103,112.0000	(0.529)	0	0	0
26/01/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	25,125.0000	25,240.0000	0.458	0	0	0
26/01/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	65,327.0000	64,877.0000	(0.689)	0	0	0
26/01/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	88,202.0000	88,539.0000	0.382	0	0	0
26/01/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	49,675.0000	49,888.0000	0.429	0	0	0
26/01/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	36,215.0000	35,889.0000	(0.900)	0	0	0
26/01/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	125,446.0000	124,862.0000	(0.466)	0	0	0
26/01/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	83,484.0000	82,981.0000	(0.603)	0	0	0
26/01/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,130.0000	17,209.0000	0.461	0	0	0
26/01/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	196,123.0000	195,480.0000	(0.328)	0	0	0
26/01/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,348.0000	11,401.0000	0.467	0	0	0
26/01/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,778.0000	2,789.0000	0.396	0	0	0
26/01/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	220,180.0000	219,529.0000	(0.296)	0	0	0
26/01/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	148,400.0000	147,789.0000	(0.412)	0	0	0
26/01/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,569.0000	4,589.0000	0.438	0	0	0
26/01/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	49,506.0000	49,116.0000	(0.788)	0	0	0
26/01/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	7,305.0000	7,338.0000	0.452	0	0	0
26/01/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	172,089.0000	171,459.0000	(0.366)	0	0	0
26/01/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	113,209.0000	113,610.0000	0.354	0	0	0
26/01/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	67,054.0000	67,327.0000	0.407	0	0	0
26/01/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	25,487.0000	25,225.0000	(1.028)	0	0	0
26/01/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	35,822.0000	35,982.0000	0.447	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R194	2006/02/02			Bond Future	7.1840	7.2090	0.348	0.0000	0.0000	0
26/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	18,395.0000	18,882.0000	2.647	0	0	0
26/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	13,431.0000	13,917.0000	3.618	0	0	0
26/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	153.0000	80.0000	(47.712)	0	0	0
26/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	20,496.0000	20,009.0000	(2.376)	0	0	0
26/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	8,497.0000	8,983.0000	5.720	0	0	0
26/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	1,972.0000	1,587.0000	(19.523)	0	0	0
26/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	3,744.0000	4,158.0000	11.058	0	0	0
26/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	10,948.0000	10,461.0000	(4.448)	0	0	0
26/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	15,736.0000	15,249.0000	(3.095)	0	0	0
26/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	688.0000	790.0000	14.826	0	0	0
26/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	37.0000	37.0000	-	0	0	0
26/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	6,167.0000	5,681.0000	(7.881)	0	0	0
26/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	25,227.0000	24,740.0000	(1.930)	0	0	0
26/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	29,930.0000	29,444.0000	(1.624)	0	0	0
26/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	34,605.0000	34,119.0000	(1.404)	0	0	0
26/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R194	2006/05/04			Bond Future	7.1810	7.2110	0.418	0.0000	0.0000	50
26/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	66.0000	70.0000	6.061	0	0	0
26/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	112.0000	93.0000	(16.964)	0	0	0
26/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	359.0000	309.0000	(13.928)	0	0	0
26/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,583.0000	22,080.0000	(2.227)	0	0	0
26/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	170.0000	184.0000	8.235	0	0	0
26/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,694.0000	26,185.0000	(1.907)	0	0	0
26/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	16,323.0000	16,822.0000	3.057	0	0	0
26/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	291.0000	315.0000	8.247	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	8,420.0000	8,827.0000	4.834	0	0	0
26/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,504.0000	18,011.0000	(2.664)	0	0	0
26/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	12,185.0000	12,652.0000	3.833	0	0	0
26/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	956.0000	846.0000	(11.506)	0	0	0
26/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	106.0000	113.0000	6.604	0	0	0
26/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	5,266.0000	5,585.0000	6.058	0	0	0
26/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,140.0000	1,942.0000	(9.252)	0	0	0
26/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	498.0000	540.0000	8.434	0	0	0
26/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,245.0000	6,864.0000	(5.259)	0	0	0
26/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,766.0000	1,901.0000	7.644	0	0	0
26/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	944.0000	1,021.0000	8.157	0	0	0
26/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,691.0000	10,252.0000	(4.106)	0	0	0
26/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,490.0000	14,015.0000	(3.278)	0	0	0
26/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,321.0000	4,022.0000	(6.920)	0	0	0
26/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	30,808.0000	30,296.0000	(1.662)	0	0	0
26/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	3,132.0000	3,351.0000	6.992	0	0	0
26/01/2006	R194	2006/08/03			Bond Future	7.1390	7.1740	0.490	0.0000	0.0000	0
26/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,164.0000	2,289.0000	5.776	0	0	0
26/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,866.0000	6,156.0000	4.944	0	0	0
26/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,023.0000	20,552.0000	(2.240)	0	0	0
26/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,784.0000	3,549.0000	(6.210)	0	0	0
26/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	3,035.0000	3,204.0000	5.568	0	0	0
26/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	926.0000	978.0000	5.616	0	0	0
26/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,418.0000	8,063.0000	(4.217)	0	0	0
26/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,463.0000	23,979.0000	(1.978)	0	0	0
26/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,946.0000	27,453.0000	(1.764)	0	0	0
26/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,544.0000	1,635.0000	5.894	0	0	0
26/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	598.0000	629.0000	5.184	0	0	0
26/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,898.0000	5,599.0000	(5.070)	0	0	0
26/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	731.0000	771.0000	5.472	0	0	0
26/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	4,239.0000	4,464.0000	5.308	0	0	0
26/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,621.0000	17,165.0000	(2.588)	0	0	0
26/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,175.0000	1,243.0000	5.787	0	0	0
26/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,320.0000	13,887.0000	(3.024)	0	0	0
26/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,399.0000	2,228.0000	(7.128)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	8,242.0000	8,594.0000	4.271	0	0	0
26/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,253.0000	10,854.0000	(3.546)	0	0	0
26/01/2006	R194	2006/11/02			Bond Future	7.1000	7.1410	0.577	0.0000	0.0000	0
26/01/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	7,594.0000	7,858.0000	3.476	0	0	0
26/01/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,953.0000	2,049.0000	4.916	0	0	0
26/01/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,395.0000	1,469.0000	5.305	0	0	0
26/01/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4,955.0000	4,738.0000	(4.379)	0	0	0
26/01/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,437.0000	11,774.0000	2.947	0	0	0
26/01/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	3,801.0000	3,620.0000	(4.762)	0	0	0
26/01/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	13,693.0000	14,064.0000	2.709	0	0	0
26/01/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	6,327.0000	6,072.0000	(4.030)	0	0	0
26/01/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2,853.0000	2,705.0000	(5.188)	0	0	0
26/01/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	9,400.0000	9,701.0000	3.202	0	0	0
26/01/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	2,093.0000	1,976.0000	(5.590)	0	0	0
26/01/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,921.0000	7,628.0000	(3.699)	0	0	0
26/01/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	16,152.0000	16,553.0000	2.483	0	0	0
26/01/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,735.0000	9,406.0000	(3.380)	0	0	0
26/01/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	6,025.0000	6,251.0000	3.751	0	0	0
26/01/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,907.0000	18,462.0000	(2.354)	0	0	0
26/01/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,368.0000	15,946.0000	(2.578)	0	0	0
26/01/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,672.0000	2,796.0000	4.641	0	0	0
26/01/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,759.0000	11,396.0000	(3.087)	0	0	0
26/01/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,577.0000	3,732.0000	4.333	0	0	0
26/01/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,977.0000	13,583.0000	(2.819)	0	0	0
26/01/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,689.0000	4,878.0000	4.031	0	0	0
26/01/2006	R194	2007/02/01			Bond Future	7.0780	7.1240	0.650	0.0000	0.0000	0
26/01/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,407.0000	4,613.0000	4.674	0	0	0
26/01/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,173.0000	5,907.0000	(4.309)	0	0	0
26/01/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,118.0000	7,398.0000	3.934	0	0	0
26/01/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2,807.0000	2,649.0000	(5.629)	0	0	0
26/01/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,776.0000	9,091.0000	3.589	0	0	0
26/01/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3,737.0000	3,544.0000	(5.165)	0	0	0
26/01/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,681.0000	7,379.0000	(3.932)	0	0	0
26/01/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,623.0000	10,969.0000	3.257	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,356.0000	3,526.0000	5.066	0	0	0
26/01/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,572.0000	17,142.0000	(2.447)	0	0	0
26/01/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,496.0000	2,634.0000	5.529	0	0	0
26/01/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	883.0000	944.0000	6.908	0	0	0
26/01/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	593.0000	636.0000	7.251	0	0	0
26/01/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,056.0000	1,930.0000	(6.128)	0	0	0
26/01/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,371.0000	9,036.0000	(3.575)	0	0	0
26/01/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,351.0000	14,938.0000	(2.690)	0	0	0
26/01/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,228.0000	12,837.0000	(2.956)	0	0	0
26/01/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,282.0000	1,364.0000	6.396	0	0	0
26/01/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,227.0000	10,862.0000	(3.251)	0	0	0
26/01/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,812.0000	1,919.0000	5.905	0	0	0
26/01/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	12,640.0000	13,016.0000	2.975	0	0	0
26/01/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,660.0000	5,903.0000	4.293	0	0	0
26/01/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,467.0000	1,369.0000	(6.680)	0	0	0
26/01/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,858.0000	4,628.0000	(4.734)	0	0	0
26/01/2006	R201	2006/02/02			Bond Future	7.4770	7.4770	-	0.0000	0.0000	0
26/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	546.0000	421.0000	(22.894)	0	0	0
26/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	34,502.0000	34,492.0000	(0.029)	0	0	0
26/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	18,641.0000	18,526.0000	(0.617)	0	0	0
26/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	5,759.0000	5,442.0000	(5.504)	0	0	0
26/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	463.0000	348.0000	(24.838)	0	0	0
26/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	15,966.0000	15,841.0000	(0.783)	0	0	0
26/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	21.0000	11.0000	(47.619)	0	0	0
26/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	4,212.0000	3,895.0000	(7.526)	0	0	0
26/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	81,487.0000	81,487.0000	-	0	0	0
26/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	96,545.0000	96,545.0000	-	0	0	0
26/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	111,309.0000	111,309.0000	-	0	0	0
26/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	50,462.0000	50,462.0000	-	0	0	0
26/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	32,738.0000	32,735.0000	(0.009)	0	0	0
26/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	68,417.0000	68,417.0000	-	0	0	0
26/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	66,128.0000	66,128.0000	-	0	0	0
26/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
26/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	50,395.0000	50,395.0000	-	0	0	0
26/01/2006	R201	2006/05/04			Bond Future	7.4900	7.4900	-	0.0000	0.0000	0
26/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	27,681.0000	27,596.0000	(0.307)	0	0	0
26/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	17,587.0000	17,500.0000	(0.495)	0	0	0
26/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	80,815.0000	80,776.0000	(0.048)	0	0	0
26/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,771.0000	2,722.0000	(1.768)	0	0	0
26/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	66,693.0000	66,644.0000	(0.073)	0	0	0
26/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	10,742.0000	10,658.0000	(0.782)	0	0	0
26/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	16,929.0000	16,842.0000	(0.514)	0	0	0
26/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	39,536.0000	39,462.0000	(0.187)	0	0	0
26/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,830.0000	1,791.0000	(2.131)	0	0	0
26/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	4,263.0000	4,201.0000	(1.454)	0	0	0
26/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	52,827.0000	52,765.0000	(0.117)	0	0	0
26/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	6,630.0000	6,557.0000	(1.101)	0	0	0
26/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	94,990.0000	94,960.0000	(0.032)	0	0	0
26/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	108,882.0000	108,863.0000	(0.017)	0	0	0
26/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,230.0000	1,200.0000	(2.439)	0	0	0
26/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	630.0000	611.0000	(3.016)	0	0	0
26/01/2006	R201	2006/08/03			Bond Future	7.4950	7.4950	-	0.0000	0.0000	0
26/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	24,266.0000	24,202.0000	(0.264)	0	0	0
26/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	24,588.0000	24,524.0000	(0.260)	0	0	0
26/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	34,374.0000	34,309.0000	(0.189)	0	0	0
26/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	18,126.0000	18,061.0000	(0.359)	0	0	0
26/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	10,527.0000	10,468.0000	(0.560)	0	0	0
26/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	57,733.0000	57,674.0000	(0.102)	0	0	0
26/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	13,509.0000	13,447.0000	(0.459)	0	0	0
26/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	45,383.0000	45,321.0000	(0.137)	0	0	0
26/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	96,918.0000	96,872.0000	(0.047)	0	0	0
26/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	109,408.0000	109,372.0000	(0.033)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,693.0000	3,656.0000	(1.002)	0	0	0
26/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,666.0000	6,615.0000	(0.765)	0	0	0
26/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,419.0000	5,373.0000	(0.849)	0	0	0
26/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	8,317.0000	8,262.0000	(0.661)	0	0	0
26/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	83,679.0000	83,629.0000	(0.060)	0	0	0
26/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	70,568.0000	70,513.0000	(0.078)	0	0	0
26/01/2006	R201	2006/11/02			Bond Future	7.5000	7.5000	-	0.0000	0.0000	0
26/01/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	33,233.0000	33,174.0000	(0.178)	0	0	0
26/01/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	33,233.0000	33,174.0000	(0.178)	0	0	0
26/01/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,615.0000	3,591.0000	(0.664)	0	0	0
26/01/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	19,629.0000	19,574.0000	(0.280)	0	0	0
26/01/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	5,305.0000	5,275.0000	(0.566)	0	0	0
26/01/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	26,137.0000	26,078.0000	(0.226)	0	0	0
26/01/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	52,111.0000	52,055.0000	(0.107)	0	0	0
26/01/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	41,996.0000	41,938.0000	(0.138)	0	0	0
26/01/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	20,093.0000	20,038.0000	(0.274)	0	0	0
26/01/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	15,079.0000	15,027.0000	(0.345)	0	0	0
26/01/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	63,559.0000	63,508.0000	(0.080)	0	0	0
26/01/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	41,365.0000	41,307.0000	(0.140)	0	0	0
26/01/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	25,798.0000	25,740.0000	(0.225)	0	0	0
26/01/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	50,476.0000	50,422.0000	(0.107)	0	0	0
26/01/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	94,525.0000	94,494.0000	(0.033)	0	0	0
26/01/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	7,608.0000	7,571.0000	(0.486)	0	0	0
26/01/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	82,636.0000	82,599.0000	(0.045)	0	0	0
26/01/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	10,666.0000	10,623.0000	(0.403)	0	0	0
26/01/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	71,238.0000	71,195.0000	(0.060)	0	0	0
26/01/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	106,768.0000	106,744.0000	(0.022)	0	0	0
26/01/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	60,473.0000	60,424.0000	(0.081)	0	0	0
26/01/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	14,626.0000	14,577.0000	(0.335)	0	0	0
26/01/2006	R201	2007/02/01			Bond Future	7.5110	7.5100	(0.013)	0.0000	0.0000	0
26/01/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	42,413.0000	42,426.0000	0.031	0	0	0
26/01/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	24,989.0000	24,986.0000	(0.012)	0	0	0
26/01/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,549.0000	18,492.0000	(0.307)	0	0	0
26/01/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	56,629.0000	56,556.0000	(0.129)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	25,664.0000	25,600.0000	(0.249)	0	0	0
26/01/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	34,392.0000	34,323.0000	(0.201)	0	0	0
26/01/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	18,238.0000	18,230.0000	(0.044)	0	0	0
26/01/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	33,075.0000	33,079.0000	0.012	0	0	0
26/01/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,959.0000	12,910.0000	(0.378)	0	0	0
26/01/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	44,739.0000	44,667.0000	(0.161)	0	0	0
26/01/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,674.0000	5,643.0000	(0.546)	0	0	0
26/01/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	12,823.0000	12,812.0000	(0.086)	0	0	0
26/01/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,737.0000	8,697.0000	(0.458)	0	0	0
26/01/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	8,660.0000	8,648.0000	(0.139)	0	0	0
26/01/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	101,418.0000	101,469.0000	0.050	0	0	0
26/01/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,130.0000	2,114.0000	(0.751)	0	0	0
26/01/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	88,676.0000	88,721.0000	0.051	0	0	0
26/01/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,546.0000	3,523.0000	(0.649)	0	0	0
26/01/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	52,851.0000	52,873.0000	0.042	0	0	0
26/01/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	64,188.0000	64,218.0000	0.047	0	0	0
26/01/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	76,202.0000	76,240.0000	0.050	0	0	0
26/01/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,229.0000	1,218.0000	(0.895)	0	0	0
26/01/2006	R203	2006/02/02			Bond Future	7.4620	7.4670	0.067	0.0000	0.0000	0
26/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	96,459.0000	96,060.0000	(0.414)	0	0	0
26/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	78,686.0000	78,287.0000	(0.507)	0	0	0
26/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	37,732.0000	38,130.0000	1.055	0	0	0
26/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
26/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	113,799.0000	113,400.0000	(0.351)	0	0	0
26/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	41,796.0000	41,397.0000	(0.955)	0	0	0
26/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	60,469.0000	60,070.0000	(0.660)	0	0	0
26/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	94.0000	67.0000	(28.723)	0	0	0
26/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	3,191.0000	3,065.0000	(3.949)	0	0	0
26/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	6,217.0000	5,692.0000	(8.445)	0	0	0
26/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	22,747.0000	22,320.0000	(1.877)	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
26/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	347.0000	234.0000	(32.565)	0	0	0
26/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	17,443.0000	17,730.0000	1.645	0	0	0
26/01/2006	R203	2006/05/04			Bond Future	7.4710	7.4760	0.067	0.0000	0.0000	0
26/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	60,097.0000	59,703.0000	(0.656)	0	0	0
26/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	1,162.0000	1,162.0000	-	0	0	0
26/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	3,994.0000	3,868.0000	(3.155)	0	0	0
26/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	43,695.0000	43,314.0000	(0.872)	0	0	0
26/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	3,187.0000	3,198.0000	0.345	0	0	0
26/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	94,563.0000	94,169.0000	(0.417)	0	0	0
26/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	7,451.0000	7,495.0000	0.591	0	0	0
26/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	41,876.0000	42,143.0000	0.638	0	0	0
26/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	111,623.0000	111,230.0000	(0.352)	0	0	0
26/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	26,549.0000	26,734.0000	0.697	0	0	0
26/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	20.0000	20.0000	-	0	0	0
26/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	8,993.0000	8,785.0000	(2.313)	0	0	0
26/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	77,276.0000	76,881.0000	(0.511)	0	0	0
26/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	29,077.0000	28,728.0000	(1.200)	0	0	0
26/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	358.0000	356.0000	(0.559)	0	0	0
26/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	93.0000	91.0000	(2.151)	0	0	0
26/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	15,026.0000	15,130.0000	0.692	0	0	0
26/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	17,302.0000	17,013.0000	(1.670)	0	0	0
26/01/2006	R203	2006/08/03			Bond Future	7.4730	7.4780	0.067	0.0000	0.0000	0
26/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	13,199.0000	13,278.0000	0.599	0	0	0
26/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	34,356.0000	34,047.0000	(0.899)	0	0	0
26/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	77,694.0000	77,315.0000	(0.488)	0	0	0
26/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	2,003.0000	2,011.0000	0.399	0	0	0
26/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	7,599.0000	7,642.0000	0.566	0	0	0
26/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	93,929.0000	93,545.0000	(0.409)	0	0	0
26/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	4,057.0000	4,079.0000	0.542	0	0	0
26/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	911.0000	914.0000	0.329	0	0	0
26/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	110,318.0000	109,932.0000	(0.350)	0	0	0
26/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	46,255.0000	46,491.0000	0.510	0	0	0
26/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	47,371.0000	47,027.0000	(0.726)	0	0	0
26/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	8,793.0000	8,643.0000	(1.706)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	62,004.0000	61,638.0000	(0.590)	0	0	0
26/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	14,928.0000	14,722.0000	(1.380)	0	0	0
26/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	23,447.0000	23,186.0000	(1.113)	0	0	0
26/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	32,376.0000	32,557.0000	0.559	0	0	0
26/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	382.0000	382.0000	-	0	0	0
26/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	21,360.0000	21,485.0000	0.585	0	0	0
26/01/2006	R203	2006/11/02			Bond Future	7.4770	7.4820	0.067	0.0000	0.0000	0
26/01/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	4,531.0000	4,453.0000	(1.721)	0	0	0
26/01/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	27,568.0000	27,322.0000	(0.892)	0	0	0
26/01/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	36,563.0000	36,742.0000	0.490	0	0	0
26/01/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	19,080.0000	18,878.0000	(1.059)	0	0	0
26/01/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	25,818.0000	25,952.0000	0.519	0	0	0
26/01/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	82,538.0000	82,841.0000	0.367	0	0	0
26/01/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	17,440.0000	17,535.0000	0.545	0	0	0
26/01/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	49,708.0000	49,932.0000	0.451	0	0	0
26/01/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	50,114.0000	49,795.0000	(0.637)	0	0	0
26/01/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	12,529.0000	12,373.0000	(1.245)	0	0	0
26/01/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	7,770.0000	7,656.0000	(1.467)	0	0	0
26/01/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	65,119.0000	65,386.0000	0.410	0	0	0
26/01/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	11,237.0000	11,299.0000	0.552	0	0	0
26/01/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	37,973.0000	37,687.0000	(0.753)	0	0	0
26/01/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	63,682.0000	63,339.0000	(0.539)	0	0	0
26/01/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	2,211.0000	2,222.0000	0.498	0	0	0
26/01/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	93,601.0000	93,231.0000	(0.395)	0	0	0
26/01/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	4,008.0000	4,030.0000	0.549	0	0	0
26/01/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	78,303.0000	77,943.0000	(0.460)	0	0	0
26/01/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,888.0000	6,926.0000	0.552	0	0	0
26/01/2006	R203	2007/02/01			Bond Future	7.4870	7.4920	0.067	0.0000	0.0000	0
26/01/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	30,402.0000	30,540.0000	0.454	0	0	0
26/01/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	31,375.0000	31,139.0000	(0.752)	0	0	0
26/01/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	21,871.0000	21,976.0000	0.480	0	0	0
26/01/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	41,331.0000	41,062.0000	(0.651)	0	0	0
26/01/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	40,947.0000	41,123.0000	0.430	0	0	0
26/01/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	22,998.0000	22,800.0000	(0.861)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	53,547.0000	53,760.0000	0.398	0	0	0
26/01/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	52,742.0000	52,444.0000	(0.565)	0	0	0
26/01/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	16,230.0000	16,068.0000	(0.998)	0	0	0
26/01/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	65,401.0000	65,079.0000	(0.492)	0	0	0
26/01/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	79,051.0000	78,710.0000	(0.431)	0	0	0
26/01/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,491.0000	2,503.0000	0.482	0	0	0
26/01/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	108,240.0000	107,878.0000	(0.334)	0	0	0
26/01/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	4,141.0000	4,163.0000	0.531	0	0	0
26/01/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	93,417.0000	93,064.0000	(0.378)	0	0	0
26/01/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,630.0000	6,664.0000	0.513	0	0	0
26/01/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	10,228.0000	10,280.0000	0.508	0	0	0
26/01/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	68,137.0000	68,386.0000	0.365	0	0	0
26/01/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	15,219.0000	15,295.0000	0.499	0	0	0
26/01/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	84,567.0000	84,849.0000	0.333	0	0	0
26/01/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,993.0000	10,868.0000	(1.137)	0	0	0
26/01/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	7,126.0000	7,033.0000	(1.305)	0	0	0
26/01/2006	R204	2006/02/02			Bond Future	7.4470	7.4460	(0.013)	0.0000	0.0000	0
26/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	45,287.0000	45,371.0000	0.185	0	0	0
26/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R204	2006/05/04			Bond Future	7.4560	7.4560	-	0.0000	0.0000	0
26/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	47,301.0000	47,251.0000	(0.106)	0	0	0
26/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	3,299.0000	3,249.0000	(1.516)	0	0	0
26/01/2006	R204	2006/08/03			Bond Future	7.4580	7.4590	0.013	0.0000	0.0000	0
26/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	51,302.0000	51,191.0000	(0.216)	0	0	0
26/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	7,998.0000	7,969.0000	(0.363)	0	0	0
26/01/2006	R204	2006/11/02			Bond Future	7.4610	7.4610	-	0.0000	0.0000	0
26/01/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	22,205.0000	22,153.0000	(0.234)	0	0	0
26/01/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	39,509.0000	39,457.0000	(0.132)	0	0	0
26/01/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	31,389.0000	31,336.0000	(0.169)	0	0	0
26/01/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	28,232.0000	28,179.0000	(0.188)	0	0	0
26/01/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,518.0000	1,505.0000	(0.856)	0	0	0
26/01/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	116,940.0000	116,927.0000	(0.011)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	53,276.0000	53,229.0000	(0.088)	0	0	0
26/01/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	14,972.0000	14,925.0000	(0.314)	0	0	0
26/01/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	69,442.0000	69,402.0000	(0.058)	0	0	0
26/01/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	9,582.0000	9,541.0000	(0.428)	0	0	0
26/01/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	87,785.0000	87,754.0000	(0.035)	0	0	0
26/01/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	42,479.0000	42,429.0000	(0.118)	0	0	0
26/01/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	19,386.0000	19,336.0000	(0.258)	0	0	0
26/01/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5,796.0000	5,765.0000	(0.535)	0	0	0
26/01/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	12,761.0000	12,717.0000	(0.345)	0	0	0
26/01/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,775.0000	2,755.0000	(0.721)	0	0	0
26/01/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	100,665.0000	100,646.0000	(0.019)	0	0	0
26/01/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	55,281.0000	55,238.0000	(0.078)	0	0	0
26/01/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,834.0000	4,807.0000	(0.559)	0	0	0
26/01/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	8,036.0000	8,000.0000	(0.448)	0	0	0
26/01/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	69,490.0000	69,454.0000	(0.052)	0	0	0
26/01/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	84,740.0000	84,712.0000	(0.033)	0	0	0
26/01/2006	R204	2007/02/01			Bond Future	7.4680	7.4670	(0.013)	0.0000	0.0000	0
26/01/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	23,011.0000	22,938.0000	(0.317)	0	0	0
26/01/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	25,491.0000	25,481.0000	(0.039)	0	0	0
26/01/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	45,243.0000	45,250.0000	0.015	0	0	0
26/01/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	43,121.0000	43,031.0000	(0.209)	0	0	0
26/01/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	57,435.0000	57,453.0000	0.031	0	0	0
26/01/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	18,121.0000	18,107.0000	(0.077)	0	0	0
26/01/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	71,960.0000	71,864.0000	(0.133)	0	0	0
26/01/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	12,373.0000	12,357.0000	(0.129)	0	0	0
26/01/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	56,459.0000	56,366.0000	(0.165)	0	0	0
26/01/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	16,022.0000	15,960.0000	(0.387)	0	0	0
26/01/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,654.0000	2,633.0000	(0.791)	0	0	0
26/01/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	10,783.0000	10,733.0000	(0.464)	0	0	0
26/01/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	89,481.0000	89,385.0000	(0.107)	0	0	0
26/01/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	34,546.0000	34,544.0000	(0.006)	0	0	0
26/01/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	116,121.0000	116,180.0000	0.051	0	0	0
26/01/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	70,897.0000	70,927.0000	0.042	0	0	0
26/01/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	31,991.0000	31,909.0000	(0.256)	0	0	0
26/01/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,392.0000	4,363.0000	(0.660)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,007.0000	6,968.0000	(0.557)	0	0	0
26/01/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	85,355.0000	85,396.0000	0.048	0	0	0
26/01/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	100,520.0000	100,571.0000	0.051	0	0	0
26/01/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	8,092.0000	8,077.0000	(0.185)	0	0	0
26/01/2006	R207	2006/02/02			Bond Future	7.4210	7.4170	(0.054)	0.0000	0.0000	0
26/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	47,640.0000	47,980.0000	0.714	0	0	0
26/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2006	R207	2006/05/04			Bond Future	7.4300	7.4260	(0.054)	0.0000	0.0000	0
26/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	3,107.0000	3,013.0000	(3.025)	0	0	0
26/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	49,524.0000	49,767.0000	0.491	0	0	0
26/01/2006	R207	2006/08/03			Bond Future	7.4330	7.4290	(0.054)	0.0000	0.0000	0
26/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	53,403.0000	53,618.0000	0.403	0	0	0
26/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	7,713.0000	7,595.0000	(1.530)	0	0	0
26/01/2006	R207	2006/11/02			Bond Future	7.4330	7.4290	(0.054)	0.0000	0.0000	0
26/01/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	65,519.0000	65,818.0000	0.456	0	0	0
26/01/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	118,389.0000	118,717.0000	0.277	0	0	0
26/01/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	48,511.0000	48,776.0000	0.546	0	0	0
26/01/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	41,819.0000	41,538.0000	(0.672)	0	0	0
26/01/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,294.0000	5,342.0000	0.907	0	0	0
26/01/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	60,574.0000	60,264.0000	(0.512)	0	0	0
26/01/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,134.0000	2,154.0000	0.937	0	0	0
26/01/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	3,286.0000	3,222.0000	(1.948)	0	0	0
26/01/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	27.0000	26.0000	(3.704)	0	0	0
26/01/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	33,143.0000	33,358.0000	0.649	0	0	0
26/01/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	113.0000	109.0000	(3.540)	0	0	0
26/01/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	100,940.0000	101,266.0000	0.323	0	0	0
26/01/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	405.0000	393.0000	(2.963)	0	0	0
26/01/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	83,208.0000	83,526.0000	0.382	0	0	0
26/01/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,244.0000	1,214.0000	(2.412)	0	0	0
26/01/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	7,506.0000	7,391.0000	(1.532)	0	0	0
26/01/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	14,969.0000	14,793.0000	(1.176)	0	0	0
26/01/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	20,464.0000	20,617.0000	0.748	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	26,399.0000	26,163.0000	(0.894)	0	0	0
26/01/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	11,179.0000	11,273.0000	0.841	0	0	0
26/01/2006	R207	2007/02/01			Bond Future	7.4380	7.4330	(0.067)	0.0000	0.0000	0
26/01/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	60,036.0000	60,289.0000	0.421	0	0	0
26/01/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	22,607.0000	22,415.0000	(0.849)	0	0	0
26/01/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	19,435.0000	19,537.0000	0.525	0	0	0
26/01/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	55,942.0000	55,637.0000	(0.545)	0	0	0
26/01/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	15,708.0000	15,554.0000	(0.980)	0	0	0
26/01/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	47,555.0000	47,769.0000	0.450	0	0	0
26/01/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	73,740.0000	74,029.0000	0.392	0	0	0
26/01/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	103,683.0000	104,028.0000	0.333	0	0	0
26/01/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	88,385.0000	88,705.0000	0.362	0	0	0
26/01/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	71,530.0000	71,195.0000	(0.468)	0	0	0
26/01/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,598.0000	2,556.0000	(1.617)	0	0	0
26/01/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	119,362.0000	119,727.0000	0.306	0	0	0
26/01/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	4,296.0000	4,234.0000	(1.443)	0	0	0
26/01/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	6,853.0000	6,766.0000	(1.270)	0	0	0
26/01/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	10,555.0000	10,438.0000	(1.108)	0	0	0
26/01/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	13,376.0000	13,447.0000	0.531	0	0	0
26/01/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8,821.0000	8,869.0000	0.544	0	0	0
26/01/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	31,509.0000	31,277.0000	(0.736)	0	0	0
26/01/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	36,535.0000	36,710.0000	0.479	0	0	0
26/01/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	89,235.0000	88,876.0000	(0.402)	0	0	0
26/01/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	27,141.0000	27,277.0000	0.501	0	0	0
26/01/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	42,594.0000	42,323.0000	(0.636)	0	0	0

**Grand Total:**

**2,762**