



Derivatives High/Low Report

High/Low for 13/01/2006

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
13/01/2006	GOVI 2006/02/02			jGovi	238.3690	238.5590	0.080	0.0000	0.0000	506
13/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	84,261.0000	86,034.0000	2.104	0	0	0
13/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	571.0000	444.0000	(22.242)	0	0	0
13/01/2006	GOVI 2006/05/04			jGovi	242.5580	242.7490	0.079	0.0000	0.0000	220
13/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	126,256.0000	128,100.0000	1.461	0	0	0
13/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	676.0000	610.0000	(9.763)	0	0	0
13/01/2006	GOVI 2006/08/03			jGovi	246.8230	247.0070	0.075	0.0000	0.0000	0
13/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	954.0000	892.0000	(6.499)	0	0	0
13/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	169,184.0000	170,962.0000	1.051	0	0	0
13/01/2006	GOVI 2006/11/02			jGovi	251.1340	251.3080	0.069	0.0000	0.0000	0
13/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	212,021.0000	213,724.0000	0.803	0	0	0
13/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	681.0000	644.0000	(5.433)	0	0	0
13/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
13/01/2006	J153 2010/08/31			jSwap	7.1890	7.1800	(0.125)	0.0000	0.0000	0
13/01/2006	J157 2015/09/15			jSwap	7.3620	7.3420	(0.272)	0.0000	0.0000	0
13/01/2006	J186 2026/12/21			jSwap	6.9800	6.9650	(0.215)	0.0000	0.0000	0
13/01/2006	J194 2008/02/28			jSwap	7.0760	7.0670	(0.127)	0.0000	0.0000	0

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13/01/2006	J201	2014/12/22			jSwap	7.3500	7.3300	(0.272)	0.0000	0.0000	0
13/01/2006	J203	2017/09/15			jSwap	7.3150	7.2960	(0.260)	0.0000	0.0000	0
13/01/2006	J204	2018/12/21			jSwap	7.3050	7.2910	(0.192)	0.0000	0.0000	0
13/01/2006	J207	2020/01/15			jSwap	7.2650	7.2540	(0.151)	0.0000	0.0000	0
13/01/2006	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
13/01/2006	JFRA	2006/02/02			jFra	7.0210	7.0210	-	0.0000	0.0000	0
13/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	607.0000	604.0000	(0.494)	0	0	0
13/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	46.0000	43.0000	(6.522)	0	0	0
13/01/2006	JFRA	2006/05/04			jFra	6.7570	6.7740	0.252	0.0000	0.0000	0
13/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	1,030.0000	1,001.0000	(2.816)	0	0	0
13/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	434.0000	447.0000	2.995	0	0	0
13/01/2006	JFRA	2006/08/03			jFra	6.7770	6.7870	0.148	0.0000	0.0000	0
13/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,323.0000	1,306.0000	(1.285)	0	0	0
13/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	776.0000	784.0000	1.031	0	0	0
13/01/2006	JFRA	2006/11/02			jFra	6.8580	6.8840	0.379	0.0000	0.0000	0
13/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,481.0000	1,445.0000	(2.431)	0	0	0
13/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,133.0000	1,160.0000	2.383	0	0	0
13/01/2006	JFRA	2007/02/01			jFra	7.0070	7.0300	0.328	0.0000	0.0000	500
13/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,173.0000	2,136.0000	(1.703)	0	0	0
13/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	965.0000	985.0000	2.073	0	0	0
13/01/2006	JFRA	2007/05/03			jFra	7.1040	7.1420	0.535	0.0000	0.0000	0
13/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,216.0000	2,159.0000	(2.572)	0	0	0
13/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,246.0000	1,282.0000	2.889	0	0	0

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13/01/2006	JFRA	2007/08/02			jFra	7.2140	7.2100	(0.055)	0.0000	0.0000	0
13/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,511.0000	1,505.0000	(0.397)	0	0	0
13/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,212.0000	2,216.0000	0.181	0	0	0
13/01/2006	JFRA	2007/11/01			jFra	7.3280	7.2730	(0.751)	0.0000	0.0000	0
13/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,860.0000	1,792.0000	(3.656)	0	0	0
13/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,313.0000	2,390.0000	3.329	0	0	0
13/01/2006	JN02	2006/02/02			jNote	7.0050	7.0120	0.100	0.0000	0.0000	0
13/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	767.0000	752.0000	(1.956)	0	0	0
13/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	5,333.0000	5,192.0000	(2.644)	0	0	0
13/01/2006	JN05	2006/02/02			jNote	7.3330	7.3330	-	0.0000	0.0000	0
13/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	17,875.0000	17,829.0000	(0.257)	0	0	0
13/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	471.0000	426.0000	(9.554)	0	0	0
13/01/2006	JN10	2006/02/02			jNote	7.4170	7.4240	0.094	0.0000	0.0000	0
13/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	41,193.0000	40,680.0000	(1.245)	0	0	0
13/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	133.0000	121.0000	(9.023)	0	0	0
13/01/2006	JROD	2006/01/31			jRod	6.6840	6.5340	(2.244)	0.0000	0.0000	0
13/01/2006	JROD	2006/02/28			jRod	6.7670	6.6140	(2.261)	0.0000	0.0000	0
13/01/2006	JROD	2006/03/31			jRod	6.8790	6.7270	(2.210)	0.0000	0.0000	0
13/01/2006	JROD	2006/04/28			jRod	6.8590	6.7790	(1.166)	0.0000	0.0000	0
13/01/2006	JROD	2006/05/31			jRod	6.9210	6.8400	(1.170)	0.0000	0.0000	0
13/01/2006	JROD	2006/06/30			jRod	6.9800	6.8960	(1.203)	0.0000	0.0000	0
13/01/2006	JROD	2006/07/31			jRod	6.9350	6.8770	(0.836)	0.0000	0.0000	0
13/01/2006	JROD	2006/08/31			jRod	6.9690	6.9110	(0.832)	0.0000	0.0000	0

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13/01/2006	R153	2006/02/02			Bond Future	7.1950	7.1840	(0.153)	0.0000	0.0000	267
13/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	117.0000	90.0000	(23.077)	0	0	0
13/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	26,058.0000	26,509.0000	1.731	0	0	2
13/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	8,397.0000	7,965.0000	(5.145)	0	0	2
13/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	6,023.0000	6,195.0000	2.856	0	0	0
13/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	7,397.0000	7,606.0000	2.825	0	0	0
13/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	3,636.0000	3,329.0000	(8.443)	0	0	1
13/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	2,074.0000	2,121.0000	2.266	0	0	0
13/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	4,581.0000	4,238.0000	(7.487)	0	0	0
13/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	2,844.0000	2,574.0000	(9.494)	0	0	0
13/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	4,799.0000	4,933.0000	2.792	0	0	0
13/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	23,993.0000	24,436.0000	1.846	0	0	1
13/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	170.0000	134.0000	(21.176)	0	0	1
13/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	44,787.0000	45,264.0000	1.065	0	0	1
13/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	1,249.0000	1,087.0000	(12.970)	0	0	0
13/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	12,269.0000	12,585.0000	2.576	0	0	0
13/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	14,089.0000	14,436.0000	2.463	0	0	0
13/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	75,356.0000	75,834.0000	0.634	0	0	0
13/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	65,279.0000	65,757.0000	0.732	0	0	0
13/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
13/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	55,089.0000	55,567.0000	0.868	0	0	0
13/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	923.0000	792.0000	(14.193)	0	0	0
13/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	19,734.0000	19,252.0000	(2.442)	0	0	0
13/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	197.0000	193.0000	(2.030)	0	0	0
13/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	24.0000	17.0000	(29.167)	0	0	0
13/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	34,386.0000	34,858.0000	1.373	0	0	0
13/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	10,535.0000	10,818.0000	2.686	0	0	0
13/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	1,666.0000	1,471.0000	(11.705)	0	0	0
13/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	2,192.0000	1,961.0000	(10.538)	0	0	0
13/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	8,906.0000	9,152.0000	2.762	0	0	0
13/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	9,987.0000	9,536.0000	(4.516)	0	0	0
13/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
13/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	1,474.0000	1,502.0000	1.900	0	0	0

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13/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	36.0000	26.0000	(27.778)	0	0	0
13/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	674.0000	569.0000	(15.579)	0	0	0
13/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	15,981.0000	16,355.0000	2.340	0	0	0
13/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	5,689.0000	5,311.0000	(6.644)	0	0	0
13/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	3,731.0000	3,832.0000	2.707	0	0	0
13/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	6,961.0000	6,554.0000	(5.847)	0	0	0
13/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	17,929.0000	18,325.0000	2.209	0	0	0
13/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	486.0000	404.0000	(16.872)	0	0	0
13/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	19,921.0000	20,336.0000	2.083	0	0	0
13/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	346.0000	283.0000	(18.208)	0	0	0
13/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	54.0000	40.0000	(25.926)	0	0	0
13/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	30,215.0000	30,679.0000	1.536	0	0	0
13/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	2,823.0000	2,895.0000	2.550	0	0	0
13/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	80.0000	61.0000	(23.750)	0	0	0
13/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	244.0000	196.0000	(19.672)	0	0	0
13/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	21,945.0000	22,375.0000	1.959	0	0	0
13/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	28,133.0000	28,592.0000	1.632	0	0	0
13/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	32,300.0000	32,768.0000	1.449	0	0	0
13/01/2006	R153	2006/05/04			Bond Future	7.1980	7.1880	(0.139)	0.0000	0.0000	0
13/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	11,024.0000	10,779.0000	(2.222)	0	0	0
13/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	13,165.0000	13,332.0000	1.269	0	0	0
13/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3,934.0000	3,803.0000	(3.330)	0	0	0
13/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	34,600.0000	34,928.0000	0.948	0	0	0
13/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	43,437.0000	43,800.0000	0.836	0	0	0
13/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,030.0000	981.0000	(4.757)	0	0	20
13/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	16,653.0000	16,353.0000	(1.801)	0	0	0
13/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,671.0000	53,057.0000	0.733	0	0	0
13/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	5,047.0000	5,116.0000	1.367	0	0	0
13/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	465.0000	438.0000	(5.806)	0	0	0
13/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	62,094.0000	62,494.0000	0.644	0	0	0
13/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	81,011.0000	81,421.0000	0.506	0	0	0
13/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	72.0000	67.0000	(6.944)	0	0	0
13/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	192.0000	179.0000	(6.771)	0	0	0
13/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,568.0000	71,974.0000	0.567	0	0	0
13/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	25.0000	23.0000	(8.000)	0	0	0

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13/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,697.0000	23,354.0000	(1.447)	0	0	0
13/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	26,425.0000	26,706.0000	1.063	0	0	0
13/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	8,454.0000	8,567.0000	1.337	0	0	0
13/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,098.0000	2,013.0000	(4.051)	0	0	0
13/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	19,199.0000	19,425.0000	1.177	0	0	0
13/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	6,829.0000	6,642.0000	(2.738)	0	0	0
13/01/2006	R153	2006/08/03			Bond Future	7.2000	7.1900	(0.139)	0.0000	0.0000	0
13/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,333.0000	13,115.0000	(1.635)	0	0	0
13/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	15,279.0000	15,450.0000	1.119	0	0	0
13/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,248.0000	2,192.0000	(2.491)	0	0	0
13/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,386.0000	5,270.0000	(2.154)	0	0	0
13/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,295.0000	7,150.0000	(1.988)	0	0	0
13/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	52,683.0000	52,994.0000	0.590	0	0	0
13/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	28,478.0000	28,722.0000	0.857	0	0	0
13/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,227.0000	4,132.0000	(2.247)	0	0	0
13/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,372.0000	3,293.0000	(2.343)	0	0	0
13/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,732.0000	2,666.0000	(2.416)	0	0	0
13/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	61,230.0000	61,554.0000	0.529	0	0	0
13/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	44,258.0000	44,552.0000	0.664	0	0	0
13/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	10,035.0000	10,165.0000	1.295	0	0	0
13/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,858.0000	17,598.0000	(1.456)	0	0	0
13/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	69,840.0000	70,173.0000	0.477	0	0	0
13/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	36,041.0000	36,314.0000	0.757	0	0	0
13/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,879.0000	9,700.0000	(1.812)	0	0	0
13/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	21,493.0000	21,703.0000	0.977	0	0	0
13/01/2006	R157	2006/02/02			Bond Future	7.3640	7.3440	(0.272)	0.0000	0.0000	140
13/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	73,620.0000	75,331.0000	2.324	0	0	250
13/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	35.0000	23.0000	(34.286)	0	0	250
13/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	201.0000	142.0000	(29.353)	0	0	0
13/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	53,558.0000	55,223.0000	3.109	0	0	0
13/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	33,858.0000	35,334.0000	4.359	0	0	0
13/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	724.0000	782.0000	8.011	0	0	0
13/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	1,144.0000	897.0000	(21.591)	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
13/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	54,273.0000	52,552.0000	(3.171)	0	0	0
13/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	52.0000	54.0000	3.846	0	0	0
13/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	14,954.0000	13,627.0000	(8.874)	0	0	0
13/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	32,537.0000	30,871.0000	(5.120)	0	0	0
13/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	93,412.0000	95,133.0000	1.842	0	0	0
13/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	112,831.0000	114,553.0000	1.526	0	0	0
13/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	150,521.0000	152,244.0000	1.145	0	0	0
13/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	4,896.0000	4,182.0000	(14.583)	0	0	0
13/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	131,865.0000	133,588.0000	1.307	0	0	0
13/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	16,540.0000	17,550.0000	6.106	0	0	0
13/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	5,092.0000	5,489.0000	7.797	0	0	0
13/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
13/01/2006	R157	2006/05/04			Bond Future	7.3740	7.3530	(0.285)	0.0000	0.0000	0
13/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	57,594.0000	58,969.0000	2.387	0	0	0
13/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	129,444.0000	131,118.0000	1.293	0	0	0
13/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	4,019.0000	3,748.0000	(6.743)	0	0	0
13/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,625.0000	2,438.0000	(7.124)	0	0	0
13/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,209.0000	1,116.0000	(7.692)	0	0	0
13/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	147,136.0000	148,850.0000	1.165	0	0	0
13/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	610.0000	558.0000	(8.525)	0	0	0
13/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	6,248.0000	5,855.0000	(6.290)	0	0	0
13/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	41,485.0000	42,674.0000	2.866	0	0	0
13/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	93,177.0000	94,758.0000	1.697	0	0	0
13/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	10,336.0000	9,758.0000	(5.592)	0	0	0
13/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	7,685.0000	8,090.0000	5.270	0	0	0
13/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	75,163.0000	76,660.0000	1.992	0	0	0
13/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,760.0000	1,629.0000	(7.443)	0	0	115
13/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	111,341.0000	112,977.0000	1.469	0	0	0
13/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	39,616.0000	38,253.0000	(3.441)	0	0	0
13/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	16,744.0000	15,927.0000	(4.879)	0	0	0
13/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	26,320.0000	25,228.0000	(4.149)	0	0	0
13/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	15,840.0000	16,515.0000	4.261	0	0	0
13/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	27,287.0000	28,237.0000	3.482	0	0	50

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
13/01/2006	R157	2006/08/03			Bond Future	7.3830	7.3620	(0.284)	0.0000	0.0000	0
13/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	130,352.0000	131,849.0000	1.148	0	0	0
13/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	113,336.0000	114,786.0000	1.279	0	0	0
13/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	8,555.0000	8,219.0000	(3.928)	0	0	0
13/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	96,352.0000	97,741.0000	1.442	0	0	0
13/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	79,611.0000	80,921.0000	1.646	0	0	0
13/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,914.0000	6,639.0000	(3.977)	0	0	0
13/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	10,805.0000	10,389.0000	(3.850)	0	0	0
13/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	63,326.0000	64,533.0000	1.906	0	0	0
13/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,663.0000	5,434.0000	(4.044)	0	0	0
13/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	48,551.0000	49,619.0000	2.200	0	0	0
13/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	3,810.0000	3,643.0000	(4.383)	0	0	0
13/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	18,854.0000	18,197.0000	(3.485)	0	0	0
13/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	146,417.0000	147,975.0000	1.064	0	0	0
13/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	13,883.0000	13,365.0000	(3.731)	0	0	0
13/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	35,149.0000	36,051.0000	2.566	0	0	0
13/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	34,599.0000	33,587.0000	(2.925)	0	0	0
13/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	25,589.0000	24,765.0000	(3.220)	0	0	0
13/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	46,237.0000	45,027.0000	(2.617)	0	0	0
13/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	23,624.0000	24,337.0000	3.018	0	0	0
13/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	14,318.0000	14,833.0000	3.597	0	0	0
13/01/2006	R186	2006/02/02			Bond Future	7.0250	7.0100	(0.214)	0.0000	0.0000	0
13/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	10,802.0000	11,488.0000	6.351	0	0	0
13/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	14,278.0000	12,880.0000	(9.791)	0	0	0
13/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	57.0000	58.0000	1.754	0	0	0
13/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	75,927.0000	73,843.0000	(2.745)	0	0	0
13/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	1,323.0000	1,408.0000	6.425	0	0	0
13/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
13/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	40,306.0000	38,306.0000	(4.962)	0	0	0
13/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	125,893.0000	127,976.0000	1.655	0	0	0
13/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	155,335.0000	157,419.0000	1.342	0	0	0
13/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	95,376.0000	97,447.0000	2.171	0	0	0
13/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	183,719.0000	185,804.0000	1.135	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
13/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	3,056.0000	2,528.0000	(17.277)	0	0	0
13/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	40.0000	26.0000	(35.000)	0	0	0
13/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	33,763.0000	35,320.0000	4.612	0	0	0
13/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	64,040.0000	66,017.0000	3.087	0	0	0
13/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	414.0000	306.0000	(26.087)	0	0	0
13/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	211,089.0000	213,174.0000	0.988	0	0	0
13/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	237,488.0000	239,572.0000	0.878	0	0	0
13/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R186	2006/05/04			Bond Future	7.0240	7.0080	(0.228)	0.0000	0.0000	0
13/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,803.0000	1,669.0000	(7.432)	0	0	0
13/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	4,864.0000	5,119.0000	5.243	0	0	0
13/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	30,342.0000	29,105.0000	(4.077)	0	0	0
13/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	27,028.0000	27,999.0000	3.593	0	0	0
13/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	2,949.0000	2,742.0000	(7.019)	0	0	0
13/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	17,151.0000	16,307.0000	(4.921)	0	0	0
13/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	128,140.0000	130,141.0000	1.562	0	0	0
13/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	99,830.0000	101,712.0000	1.885	0	0	0
13/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,003.0000	4,677.0000	(6.516)	0	0	0
13/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	337.0000	307.0000	(8.902)	0	0	0
13/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	757.0000	696.0000	(8.058)	0	0	0
13/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	236,511.0000	238,689.0000	0.921	0	0	0
13/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	72,687.0000	74,358.0000	2.299	0	0	0
13/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	156,265.0000	158,339.0000	1.327	0	0	0
13/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	9,363.0000	8,826.0000	(5.735)	0	0	0
13/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	183,833.0000	185,952.0000	1.153	0	0	0
13/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	47,779.0000	49,143.0000	2.855	0	0	0
13/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	50,744.0000	49,093.0000	(3.254)	0	0	0
13/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	80,023.0000	78,071.0000	(2.439)	0	0	0
13/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	12,188.0000	12,744.0000	4.562	0	0	0
13/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,146.0000	1,057.0000	(7.766)	0	0	0
13/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	210,667.0000	212,815.0000	1.020	0	0	0
13/01/2006	R186	2006/08/03			Bond Future	7.0220	7.0060	(0.228)	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
13/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	40,116.0000	38,937.0000	(2.939)	0	0	0
13/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	37,100.0000	38,114.0000	2.733	0	0	0
13/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,044.0000	8,681.0000	(4.014)	0	0	0
13/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	133,665.0000	135,494.0000	1.368	0	0	0
13/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	18,214.0000	17,555.0000	(3.618)	0	0	0
13/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	20,664.0000	21,360.0000	3.368	0	0	0
13/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	106,738.0000	108,451.0000	1.605	0	0	0
13/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	81,366.0000	82,900.0000	1.885	0	0	0
13/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	57,779.0000	59,080.0000	2.252	0	0	0
13/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	27,098.0000	26,206.0000	(3.292)	0	0	0
13/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	58,658.0000	57,162.0000	(2.550)	0	0	0
13/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,289.0000	11,810.0000	(3.898)	0	0	0
13/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	160,591.0000	162,502.0000	1.190	0	0	0
13/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,875.0000	6,593.0000	(4.102)	0	0	0
13/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,361.0000	5,139.0000	(4.141)	0	0	0
13/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	261,783.0000	263,897.0000	0.808	0	0	0
13/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,579.0000	1,501.0000	(4.940)	0	0	0
13/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,641.0000	2,521.0000	(4.544)	0	0	0
13/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,304.0000	4,125.0000	(4.159)	0	0	0
13/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	237,625.0000	239,697.0000	0.872	0	0	0
13/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	187,141.0000	189,111.0000	1.053	0	0	0
13/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	213,160.0000	215,172.0000	0.944	0	0	0
13/01/2006	R194	2006/02/02			Bond Future	7.0550	7.0440	(0.156)	0.0000	0.0000	50
13/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
13/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
13/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	13,477.0000	13,688.0000	1.566	0	0	0
13/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	32,446.0000	32,661.0000	0.663	0	0	0
13/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	23,012.0000	23,227.0000	0.934	0	0	0
13/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	27,743.0000	27,958.0000	0.775	0	0	0
13/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	37,121.0000	37,336.0000	0.579	0	0	0
13/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	6,163.0000	5,950.0000	(3.456)	0	0	0
13/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	183.0000	185.0000	1.093	0	0	0
13/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	10,925.0000	10,709.0000	(1.977)	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
13/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	637.0000	557.0000	(12.559)	0	0	0
13/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	18,254.0000	18,468.0000	1.172	0	0	0
13/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
13/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	8,756.0000	8,949.0000	2.204	0	0	0
13/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	15,879.0000	15,664.0000	(1.354)	0	0	0
13/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	110.0000	88.0000	(20.000)	0	0	0
13/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	1,395.0000	1,441.0000	3.297	0	0	0
13/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	2,471.0000	2,301.0000	(6.880)	0	0	0
13/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	4,438.0000	4,572.0000	3.019	0	0	0
13/01/2006	R194	2006/05/04			Bond Future	7.0410	7.0300	(0.156)	0.0000	0.0000	0
13/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	290.0000	298.0000	2.759	0	0	0
13/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,875.0000	21,051.0000	0.843	0	0	0
13/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,772.0000	6,624.0000	(2.185)	0	0	0
13/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,898.0000	13,053.0000	1.202	0	0	0
13/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,724.0000	1,767.0000	2.494	0	0	0
13/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	734.0000	699.0000	(4.768)	0	0	0
13/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,980.0000	25,161.0000	0.725	0	0	0
13/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	399.0000	377.0000	(5.514)	0	0	0
13/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,175.0000	10,005.0000	(1.671)	0	0	0
13/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	765.0000	785.0000	2.614	0	0	0
13/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,085.0000	13,903.0000	(1.292)	0	0	0
13/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,104.0000	29,288.0000	0.632	0	0	0
13/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,808.0000	16,976.0000	1.000	0	0	0
13/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	64.0000	60.0000	(6.250)	0	0	0
13/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	98.0000	92.0000	(6.122)	0	0	0
13/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,353.0000	1,297.0000	(4.139)	0	0	0
13/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,223.0000	33,409.0000	0.560	0	0	0
13/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	244.0000	230.0000	(5.738)	0	0	0
13/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	9,249.0000	9,384.0000	1.460	0	0	0
13/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,393.0000	2,310.0000	(3.468)	0	0	0
13/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	5,998.0000	6,105.0000	1.784	0	0	0
13/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	151.0000	141.0000	(6.623)	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
13/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,073.0000	3,957.0000	(2.848)	0	0	0
13/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,364.0000	3,438.0000	2.200	0	0	0
13/01/2006	R194	2006/08/03			Bond Future	7.0180	7.0080	(0.142)	0.0000	0.0000	0
13/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,878.0000	1,834.0000	(2.343)	0	0	0
13/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,940.0000	16,056.0000	0.728	0	0	0
13/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,351.0000	1,317.0000	(2.517)	0	0	0
13/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,779.0000	12,885.0000	0.829	0	0	0
13/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	559.0000	543.0000	(2.862)	0	0	0
13/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,170.0000	3,215.0000	1.420	0	0	0
13/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,200.0000	7,095.0000	(1.458)	0	0	0
13/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,813.0000	9,907.0000	0.958	0	0	0
13/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,617.0000	2,561.0000	(2.140)	0	0	0
13/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,303.0000	19,425.0000	0.632	0	0	0
13/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,747.0000	22,875.0000	0.563	0	0	0
13/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,118.0000	7,197.0000	1.110	0	0	0
13/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,719.0000	29,854.0000	0.454	0	0	0
13/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,045.0000	1,017.0000	(2.679)	0	0	0
13/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	672.0000	653.0000	(2.827)	0	0	0
13/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,646.0000	3,575.0000	(1.947)	0	0	0
13/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	837.0000	815.0000	(2.628)	0	0	0
13/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,216.0000	26,348.0000	0.504	0	0	0
13/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,053.0000	4,965.0000	(1.742)	0	0	0
13/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,783.0000	4,845.0000	1.296	0	0	0
13/01/2006	R201	2006/02/02			Bond Future	7.3540	7.3330	(0.286)	0.0000	0.0000	0
13/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	4,056.0000	3,467.0000	(14.522)	0	0	0
13/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	13,924.0000	14,763.0000	6.026	0	0	0
13/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	4,681.0000	5,037.0000	7.605	0	0	0
13/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	11,781.0000	10,708.0000	(9.108)	0	0	0
13/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	1,033.0000	814.0000	(21.200)	0	0	0
13/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	27,531.0000	28,742.0000	4.399	0	0	0
13/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	203.0000	145.0000	(28.571)	0	0	0
13/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	43,004.0000	44,376.0000	3.190	0	0	0
13/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	39.0000	26.0000	(33.333)	0	0	0
13/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	58,821.0000	60,237.0000	2.407	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
13/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	119,630.0000	121,059.0000	1.195	0	0	0
13/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
13/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	104,866.0000	106,295.0000	1.363	0	0	0
13/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
13/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	89,809.0000	91,237.0000	1.590	0	0	0
13/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	809.0000	874.0000	8.035	0	0	0
13/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	60,100.0000	58,671.0000	(2.378)	0	0	0
13/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	78.0000	81.0000	3.846	0	0	0
13/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	25,220.0000	23,856.0000	(5.408)	0	0	0
13/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	42,151.0000	40,726.0000	(3.381)	0	0	0
13/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	74,456.0000	75,882.0000	1.915	0	0	0
13/01/2006	R201	2006/05/04			Bond Future	7.3640	7.3430	(0.285)	0.0000	0.0000	0
13/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	23,266.0000	24,012.0000	3.206	0	0	0
13/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	14,275.0000	13,623.0000	(4.567)	0	0	0
13/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	644.0000	593.0000	(7.919)	0	0	0
13/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	117,230.0000	118,575.0000	1.147	0	0	0
13/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	9,125.0000	8,650.0000	(5.205)	0	0	0
13/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	103,308.0000	104,618.0000	1.268	0	0	0
13/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	74,799.0000	76,028.0000	1.643	0	0	0
13/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	34,397.0000	35,319.0000	2.680	0	0	0
13/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	60,683.0000	61,844.0000	1.913	0	0	0
13/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	3,786.0000	3,549.0000	(6.260)	0	0	0
13/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	5,722.0000	5,389.0000	(5.820)	0	0	0
13/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,544.0000	2,376.0000	(6.604)	0	0	0
13/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	46,960.0000	48,024.0000	2.266	0	0	0
13/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	89,059.0000	90,336.0000	1.434	0	0	0
13/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,215.0000	1,128.0000	(7.160)	0	0	0
13/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,741.0000	1,620.0000	(6.950)	0	0	0
13/01/2006	R201	2006/08/03			Bond Future	7.3750	7.3530	(0.298)	0.0000	0.0000	0
13/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	21,504.0000	20,822.0000	(3.172)	0	0	0
13/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	29,582.0000	30,330.0000	2.529	0	0	0

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13/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	104,328.0000	105,557.0000	1.178	0	0	0
13/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	77,597.0000	78,735.0000	1.467	0	0	0
13/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	7,590.0000	7,298.0000	(3.847)	0	0	0
13/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	90,930.0000	92,118.0000	1.306	0	0	0
13/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,073.0000	4,872.0000	(3.962)	0	0	0
13/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,160.0000	5,919.0000	(3.912)	0	0	0
13/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	116,949.0000	118,230.0000	1.095	0	0	0
13/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	40,099.0000	40,978.0000	2.192	0	0	0
13/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	64,456.0000	65,529.0000	1.665	0	0	0
13/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	9,493.0000	9,136.0000	(3.761)	0	0	0
13/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	16,095.0000	15,544.0000	(3.423)	0	0	0
13/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	12,052.0000	11,612.0000	(3.651)	0	0	0
13/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	51,683.0000	52,672.0000	1.914	0	0	0
13/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,477.0000	3,328.0000	(4.285)	0	0	0
13/01/2006	R203	2006/02/02			Bond Future	7.3330	7.3130	(0.273)	0.0000	0.0000	0
13/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	1,053.0000	1,133.0000	7.597	0	0	0
13/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
13/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	70,831.0000	72,448.0000	2.283	0	0	0
13/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	89,046.0000	90,664.0000	1.817	0	0	0
13/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	33,535.0000	35,017.0000	4.419	0	0	0
13/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	16,784.0000	17,842.0000	6.304	0	0	0
13/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	3,398.0000	2,837.0000	(16.510)	0	0	0
13/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	52,197.0000	53,800.0000	3.071	0	0	0
13/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	523.0000	387.0000	(26.004)	0	0	0
13/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	28,424.0000	26,885.0000	(5.414)	0	0	0
13/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	106,819.0000	108,437.0000	1.515	0	0	0
13/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	124,159.0000	125,777.0000	1.303	0	0	0
13/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	41.0000	26.0000	(36.585)	0	0	0
13/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	12,325.0000	11,145.0000	(9.574)	0	0	0
13/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	5,588.0000	6,027.0000	7.856	0	0	0
13/01/2006	R203	2006/05/04			Bond Future	7.3400	7.3190	(0.286)	0.0000	0.0000	0

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13/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	55,095.0000	56,466.0000	2.488	0	0	0
13/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	14,939.0000	14,201.0000	(4.940)	0	0	0
13/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	27,575.0000	28,510.0000	3.391	0	0	0
13/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	37,593.0000	36,363.0000	(3.272)	0	0	0
13/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	10,071.0000	10,515.0000	4.409	0	0	0
13/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	122,066.0000	123,726.0000	1.360	0	0	0
13/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	71,243.0000	72,751.0000	2.117	0	0	0
13/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	1,948.0000	1,783.0000	(8.470)	0	0	0
13/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	8,320.0000	7,822.0000	(5.986)	0	0	0
13/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	103.0000	89.0000	(13.592)	0	0	0
13/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	4,226.0000	3,924.0000	(7.146)	0	0	0
13/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	811.0000	731.0000	(9.864)	0	0	0
13/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	40,306.0000	41,482.0000	2.918	0	0	0
13/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	88,090.0000	89,683.0000	1.808	0	0	0
13/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	304.0000	270.0000	(11.184)	0	0	0
13/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	105,135.0000	106,774.0000	1.559	0	0	0
13/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	17,435.0000	18,114.0000	3.894	0	0	0
13/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	24,630.0000	23,636.0000	(4.036)	0	0	0
13/01/2006	R203	2006/08/03			Bond Future	7.3460	7.3250	(0.286)	0.0000	0.0000	0
13/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	9,246.0000	8,833.0000	(4.467)	0	0	0
13/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	889.0000	826.0000	(7.087)	0	0	0
13/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	58,908.0000	60,143.0000	2.096	0	0	0
13/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	120,717.0000	122,301.0000	1.312	0	0	0
13/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	104,636.0000	106,173.0000	1.469	0	0	0
13/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	5,565.0000	5,283.0000	(5.067)	0	0	0
13/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,728.0000	1,618.0000	(6.366)	0	0	0
13/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,183.0000	3,002.0000	(5.686)	0	0	0
13/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	14,621.0000	14,050.0000	(3.905)	0	0	0
13/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	88,765.0000	90,231.0000	1.652	0	0	0
13/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	45,668.0000	46,744.0000	2.356	0	0	0
13/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	73,402.0000	74,768.0000	1.861	0	0	0
13/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	44,040.0000	42,928.0000	(2.525)	0	0	0
13/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	16,469.0000	17,004.0000	3.249	0	0	0
13/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	34,034.0000	34,932.0000	2.639	0	0	0
13/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	24,264.0000	24,977.0000	2.939	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
13/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	22,057.0000	21,307.0000	(3.400)	0	0	0
13/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	31,822.0000	30,887.0000	(2.938)	0	0	0
13/01/2006	R204	2006/02/02			Bond Future	7.3130	7.2970	(0.219)	0.0000	0.0000	0
13/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	56,715.0000	58,073.0000	2.394	0	0	0
13/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	39.0000	25.0000	(35.897)	0	0	0
13/01/2006	R204	2006/05/04			Bond Future	7.3190	7.3040	(0.205)	0.0000	0.0000	0
13/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	4,297.0000	4,058.0000	(5.562)	0	0	0
13/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	59,789.0000	60,819.0000	1.723	0	0	0
13/01/2006	R204	2006/08/03			Bond Future	7.3260	7.3100	(0.218)	0.0000	0.0000	0
13/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	63,841.0000	64,836.0000	1.559	0	0	0
13/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	9,611.0000	9,271.0000	(3.538)	0	0	0
13/01/2006	R207	2006/02/02			Bond Future	7.2830	7.2700	(0.178)	0.0000	0.0000	0
13/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	31.0000	21.0000	(32.258)	0	0	0
13/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	59,509.0000	60,624.0000	1.874	0	0	0
13/01/2006	R207	2006/05/04			Bond Future	7.2890	7.2760	(0.178)	0.0000	0.0000	0
13/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	4,045.0000	3,840.0000	(5.068)	0	0	0
13/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	62,422.0000	63,330.0000	1.455	0	0	0
13/01/2006	R207	2006/08/03			Bond Future	7.2950	7.2820	(0.178)	0.0000	0.0000	0
13/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	9,281.0000	9,002.0000	(3.006)	0	0	0
13/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	66,545.0000	67,364.0000	1.231	0	0	0
Grand Total:											2,376