



Derivatives High/Low Report

High/Low for 18/01/2006

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
18/01/2006	GOVI 2006/02/02			jGovi	238.1750	237.5100	(0.279)	0.0000	0.0000	506
18/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	82,027.0000	75,454.0000	(8.013)	0	0	0
18/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	277.0000	354.0000	27.798	0	0	0
18/01/2006	GOVI 2006/05/04			jGovi	242.3610	241.6830	(0.280)	0.0000	0.0000	220
18/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	636.0000	809.0000	27.201	0	0	0
18/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	124,246.0000	117,639.0000	(5.318)	0	0	0
18/01/2006	GOVI 2006/08/03			jGovi	246.6420	245.9620	(0.276)	0.0000	0.0000	0
18/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	167,353.0000	160,735.0000	(3.955)	0	0	0
18/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	933.0000	1,115.0000	19.507	0	0	0
18/01/2006	GOVI 2006/11/02			jGovi	250.9670	250.2980	(0.267)	0.0000	0.0000	0
18/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	210,341.0000	203,769.0000	(3.124)	0	0	0
18/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	671.0000	789.0000	17.586	0	0	0
18/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
18/01/2006	J153 2010/08/31			jSwap	7.2000	7.2460	0.639	0.0000	0.0000	0
18/01/2006	J157 2015/09/15			jSwap	7.3830	7.4410	0.786	0.0000	0.0000	0
18/01/2006	J186 2026/12/21			jSwap	7.0070	7.0620	0.785	0.0000	0.0000	0
18/01/2006	J194 2008/02/28			jSwap	7.0690	7.1110	0.594	0.0000	0.0000	0

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18/01/2006	J201	2014/12/22			jSwap	7.3710	7.4300	0.800	0.0000	0.0000	0
18/01/2006	J203	2017/09/15			jSwap	7.3350	7.3920	0.777	0.0000	0.0000	0
18/01/2006	J204	2018/12/21			jSwap	7.3260	7.3850	0.805	0.0000	0.0000	0
18/01/2006	J207	2020/01/15			jSwap	7.3010	7.3600	0.808	0.0000	0.0000	0
18/01/2006	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
18/01/2006	JFRA	2006/02/02			jFra	7.0270	7.0320	0.071	0.0000	0.0000	0
18/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	579.0000	565.0000	(2.418)	0	0	0
18/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	32.0000	31.0000	(3.125)	0	0	0
18/01/2006	JFRA	2006/05/04			jFra	6.7710	6.8470	1.122	0.0000	0.0000	0
18/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	432.0000	502.0000	16.204	0	0	0
18/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	994.0000	877.0000	(11.771)	0	0	0
18/01/2006	JFRA	2006/08/03			jFra	6.8110	6.8830	1.057	0.0000	0.0000	0
18/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,262.0000	1,161.0000	(8.003)	0	0	0
18/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	799.0000	874.0000	9.387	0	0	0
18/01/2006	JFRA	2006/11/02			jFra	6.8990	6.9800	1.174	0.0000	0.0000	0
18/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,416.0000	1,311.0000	(7.415)	0	0	0
18/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,169.0000	1,262.0000	7.956	0	0	0
18/01/2006	JFRA	2007/02/01			jFra	7.0490	7.1290	1.135	0.0000	0.0000	500
18/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,100.0000	1,979.0000	(5.762)	0	0	0
18/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	995.0000	1,070.0000	7.538	0	0	0
18/01/2006	JFRA	2007/05/03			jFra	7.1610	7.2600	1.382	0.0000	0.0000	0
18/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,295.0000	1,398.0000	7.954	0	0	0
18/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,125.0000	1,986.0000	(6.541)	0	0	0

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18/01/2006	JFRA	2007/08/02			jFra	7.2520	7.3240	0.993	0.0000	0.0000	0
18/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,152.0000	2,054.0000	(4.554)	0	0	0
18/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,544.0000	1,623.0000	5.117	0	0	0
18/01/2006	JFRA	2007/11/01			jFra	7.3090	7.3270	0.246	0.0000	0.0000	0
18/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,829.0000	1,849.0000	1.093	0	0	0
18/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,332.0000	2,305.0000	(1.158)	0	0	0
18/01/2006	JN02	2006/02/02			jNote	7.0310	7.0940	0.896	0.0000	0.0000	0
18/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	4,726.0000	3,799.0000	(19.615)	0	0	0
18/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	649.0000	885.0000	36.364	0	0	0
18/01/2006	JN05	2006/02/02			jNote	7.3560	7.4190	0.856	0.0000	0.0000	0
18/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	318.0000	477.0000	50.000	0	0	0
18/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	16,753.0000	14,264.0000	(14.857)	0	0	0
18/01/2006	JN10	2006/02/02			jNote	7.4670	7.5390	0.964	0.0000	0.0000	0
18/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	88.0000	161.0000	82.955	0	0	0
18/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	37,567.0000	32,480.0000	(13.541)	0	0	0
18/01/2006	JROD	2006/01/31			jRod	6.6730	6.6710	(0.030)	0.0000	0.0000	0
18/01/2006	JROD	2006/02/28			jRod	6.7440	6.7400	(0.059)	0.0000	0.0000	0
18/01/2006	JROD	2006/03/31			jRod	6.8580	6.8540	(0.058)	0.0000	0.0000	0
18/01/2006	JROD	2006/04/28			jRod	6.8500	6.8480	(0.029)	0.0000	0.0000	0
18/01/2006	JROD	2006/05/31			jRod	6.9110	6.9120	0.014	0.0000	0.0000	0
18/01/2006	JROD	2006/06/30			jRod	6.9650	6.9700	0.072	0.0000	0.0000	0
18/01/2006	JROD	2006/07/31			jRod	6.9230	6.9270	0.058	0.0000	0.0000	0
18/01/2006	JROD	2006/08/31			jRod	6.9560	6.9610	0.072	0.0000	0.0000	0

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18/01/2006	R153	2006/02/02			Bond Future	7.2050	7.2550	0.694	7.2200	7.2200	267
18/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	2,969.0000	2,055.0000	(30.785)	0	0	0
18/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	25,557.0000	23,406.0000	(8.416)	0	0	2
18/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	1,476.0000	922.0000	(37.534)	0	0	0
18/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	5,361.0000	6,617.0000	23.428	0	0	0
18/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	8,234.0000	9,849.0000	19.614	0	0	2
18/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	51.0000	69.0000	35.294	0	0	0
18/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	3,985.0000	2,880.0000	(27.729)	0	0	0
18/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	5,181.0000	3,890.0000	(24.918)	0	0	0
18/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	3,228.0000	4,106.0000	27.200	0	0	1
18/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	6,549.0000	5,084.0000	(22.370)	0	0	0
18/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	2,431.0000	3,135.0000	28.959	0	0	0
18/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	4,202.0000	5,267.0000	25.345	0	0	0
18/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	23,470.0000	21,330.0000	(9.118)	0	0	1
18/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	13,373.0000	11,425.0000	(14.567)	0	0	0
18/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	978.0000	575.0000	(41.207)	0	0	0
18/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	44,349.0000	42,180.0000	(4.891)	0	0	1
18/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	642.0000	863.0000	34.424	0	0	0
18/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	33,935.0000	31,767.0000	(6.389)	0	0	0
18/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	922.0000	1,229.0000	33.297	0	0	0
18/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	7.0000	9.0000	28.571	0	0	0
18/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	11,507.0000	9,645.0000	(16.181)	0	0	0
18/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	81.0000	110.0000	35.802	0	0	1
18/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	1,299.0000	1,715.0000	32.025	0	0	0
18/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	74,921.0000	72,752.0000	(2.895)	0	0	0
18/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	1,794.0000	2,344.0000	30.658	0	0	0
18/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	9,733.0000	7,980.0000	(18.011)	0	0	0
18/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	64,844.0000	62,674.0000	(3.346)	0	0	0
18/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	9,925.0000	11,692.0000	17.804	0	0	0
18/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	8,073.0000	6,453.0000	(20.067)	0	0	0
18/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	81.0000	34.0000	(58.025)	0	0	0
18/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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18/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	20,052.0000	22,175.0000	10.587	0	0	0
18/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	54,654.0000	52,484.0000	(3.970)	0	0	0
18/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	12.0000	16.0000	33.333	0	0	0
18/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	17,303.0000	15,240.0000	(11.923)	0	0	0
18/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	295.0000	401.0000	35.932	0	0	0
18/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	439.0000	594.0000	35.308	0	0	0
18/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	6,707.0000	8,150.0000	21.515	0	0	0
18/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	15,311.0000	13,297.0000	(13.154)	0	0	0
18/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	19,335.0000	17,236.0000	(10.856)	0	0	0
18/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	195.0000	265.0000	35.897	0	0	0
18/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	21,393.0000	19,270.0000	(9.924)	0	0	0
18/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	19.0000	26.0000	36.842	0	0	0
18/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	29,746.0000	27,583.0000	(7.272)	0	0	0
18/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	32.0000	43.0000	34.375	0	0	0
18/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	27,650.0000	25,492.0000	(7.805)	0	0	0
18/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	126.0000	173.0000	37.302	0	0	0
18/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	2,135.0000	1,408.0000	(34.052)	0	0	0
18/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	31,841.0000	29,675.0000	(6.803)	0	0	0
18/01/2006	R153	2006/05/04			Bond Future	7.2090	7.2620	0.735	7.3200	7.3200	1
18/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	12,653.0000	11,479.0000	(9.278)	0	0	0
18/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	10,965.0000	11,973.0000	9.193	0	0	0
18/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	42,922.0000	40,889.0000	(4.736)	0	0	0
18/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	968.0000	1,117.0000	15.393	0	0	20
18/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	16,664.0000	17,974.0000	7.861	0	0	0
18/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,011.0000	2,288.0000	13.774	0	0	0
18/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	80,554.0000	78,377.0000	(2.703)	0	0	0
18/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3,832.0000	4,298.0000	12.161	0	0	0
18/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	25,869.0000	24,153.0000	(6.633)	0	0	0
18/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	34,059.0000	32,155.0000	(5.590)	0	0	0
18/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	8,013.0000	7,141.0000	(10.882)	0	0	0
18/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	18,649.0000	17,183.0000	(7.861)	0	0	0
18/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,180.0000	50,071.0000	(4.042)	0	0	0
18/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	6,732.0000	7,448.0000	10.636	0	0	0
18/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	21.0000	25.0000	19.048	0	0	0
18/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	171.0000	203.0000	18.713	0	0	0

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18/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	426.0000	499.0000	17.136	0	0	0
18/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	4,699.0000	4,105.0000	(12.641)	0	0	0
18/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,803.0000	25,390.0000	6.667	0	0	0
18/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,104.0000	68,935.0000	(3.050)	0	0	0
18/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	61,620.0000	59,470.0000	(3.489)	0	0	0
18/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	62.0000	75.0000	20.968	0	0	0
18/01/2006	R153	2006/08/03			Bond Future	7.2090	7.2650	0.777	0.0000	0.0000	0
18/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	14,918.0000	13,769.0000	(7.702)	0	0	0
18/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,900.0000	19,182.0000	7.162	0	0	0
18/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,323.0000	14,352.0000	7.723	0	0	0
18/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	9,727.0000	8,831.0000	(9.211)	0	0	0
18/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	28,061.0000	26,501.0000	(5.559)	0	0	0
18/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,147.0000	4,510.0000	8.753	0	0	0
18/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	43,827.0000	42,012.0000	(4.141)	0	0	0
18/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	35,615.0000	33,907.0000	(4.796)	0	0	0
18/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,311.0000	5,780.0000	8.831	0	0	0
18/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,228.0000	7,847.0000	8.564	0	0	0
18/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	52,252.0000	50,358.0000	(3.625)	0	0	0
18/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,292.0000	3,575.0000	8.597	0	0	0
18/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	60,802.0000	58,848.0000	(3.214)	0	0	0
18/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,655.0000	2,878.0000	8.399	0	0	0
18/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	21,096.0000	19,723.0000	(6.508)	0	0	0
18/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	69,415.0000	67,415.0000	(2.881)	0	0	0
18/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,174.0000	2,352.0000	8.188	0	0	0
18/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,833.0000	10,638.0000	8.187	0	0	0
18/01/2006	R157	2006/02/02			Bond Future	7.3840	7.4440	0.813	0.0000	0.0000	140
18/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	94.0000	141.0000	50.000	0	0	0
18/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	11.0000	15.0000	36.364	0	0	250
18/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	11.0000	3.0000	(72.727)	0	0	0
18/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	71,875.0000	66,735.0000	(7.151)	0	0	250
18/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	55,953.0000	61,089.0000	9.179	0	0	0
18/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	31,776.0000	26,994.0000	(15.049)	0	0	0
18/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	310.0000	124.0000	(60.000)	0	0	0
18/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	33,844.0000	38,802.0000	14.650	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
18/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	51,731.0000	46,633.0000	(9.855)	0	0	0
18/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	783.0000	1,145.0000	46.232	0	0	0
18/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	4,345.0000	5,943.0000	36.778	0	0	0
18/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	91,687.0000	86,542.0000	(5.611)	0	0	0
18/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
18/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	3,525.0000	2,096.0000	(40.539)	0	0	0
18/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	111,109.0000	105,964.0000	(4.631)	0	0	0
18/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	14,269.0000	10,722.0000	(24.858)	0	0	0
18/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	15,107.0000	18,822.0000	24.591	0	0	0
18/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	148,800.0000	143,656.0000	(3.457)	0	0	0
18/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	130,144.0000	125,000.0000	(3.953)	0	0	0
18/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R157	2006/05/04			Bond Future	7.3950	7.4570	0.838	0.0000	0.0000	0
18/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	127,603.0000	122,587.0000	(3.931)	0	0	0
18/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,535.0000	2,939.0000	15.937	0	0	0
18/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	55,795.0000	51,569.0000	(7.574)	0	0	0
18/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	91,323.0000	86,535.0000	(5.243)	0	0	0
18/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	40,575.0000	44,507.0000	9.691	0	0	0
18/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	73,320.0000	68,752.0000	(6.230)	0	0	0
18/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	6,881.0000	5,619.0000	(18.340)	0	0	0
18/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	3,940.0000	4,565.0000	15.863	0	0	0
18/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,133.0000	1,309.0000	15.534	0	0	0
18/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	6,214.0000	7,180.0000	15.546	0	0	0
18/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	145,321.0000	140,222.0000	(3.509)	0	0	0
18/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	10,403.0000	11,904.0000	14.429	0	0	0
18/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	39,787.0000	36,095.0000	(9.279)	0	0	0
18/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,675.0000	1,939.0000	15.761	0	0	115
18/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	109,490.0000	104,562.0000	(4.501)	0	0	0
18/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	26,890.0000	29,962.0000	11.424	0	0	0
18/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	14,645.0000	12,525.0000	(14.476)	0	0	0
18/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	25,785.0000	22,811.0000	(11.534)	0	0	50
18/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	17,007.0000	19,225.0000	13.042	0	0	0
18/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	561.0000	654.0000	16.578	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
18/01/2006	R157	2006/08/03			Bond Future	7.4030	7.4670	0.865	0.0000	0.0000	0
18/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	77,994.0000	73,837.0000	(5.330)	0	0	0
18/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	47,114.0000	43,700.0000	(7.246)	0	0	0
18/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,861.0000	7,524.0000	9.663	0	0	0
18/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	19,058.0000	20,876.0000	9.539	0	0	0
18/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	13,485.0000	11,834.0000	(12.243)	0	0	0
18/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	10,828.0000	11,903.0000	9.928	0	0	0
18/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,592.0000	6,121.0000	9.460	0	0	0
18/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	61,782.0000	57,940.0000	(6.219)	0	0	0
18/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	3,743.0000	4,120.0000	10.072	0	0	0
18/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	13,979.0000	15,370.0000	9.951	0	0	0
18/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	144,710.0000	139,854.0000	(3.356)	0	0	0
18/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	33,865.0000	30,972.0000	(8.543)	0	0	0
18/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	111,642.0000	107,073.0000	(4.093)	0	0	0
18/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	8,531.0000	9,371.0000	9.846	0	0	0
18/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	47,045.0000	50,626.0000	7.612	0	0	0
18/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	128,641.0000	123,937.0000	(3.657)	0	0	0
18/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	25,945.0000	28,285.0000	9.019	0	0	0
18/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	35,159.0000	38,099.0000	8.362	0	0	0
18/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	22,543.0000	20,251.0000	(10.167)	0	0	0
18/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	94,688.0000	90,295.0000	(4.639)	0	0	0
18/01/2006	R186	2006/02/02			Bond Future	7.0510	7.1060	0.780	0.0000	0.0000	0
18/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	14,769.0000	19,404.0000	31.383	0	0	0
18/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	7,690.0000	4,752.0000	(38.205)	0	0	0
18/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	180,117.0000	172,544.0000	(4.204)	0	0	0
18/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	151,732.0000	144,159.0000	(4.991)	0	0	0
18/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	122,288.0000	114,715.0000	(6.193)	0	0	0
18/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	233,886.0000	226,313.0000	(3.238)	0	0	0
18/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	207,487.0000	199,914.0000	(3.650)	0	0	0
18/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	60,265.0000	52,836.0000	(12.327)	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
18/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	43,129.0000	50,368.0000	16.785	0	0	0
18/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	79,482.0000	87,047.0000	9.518	0	0	0
18/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	545.0000	211.0000	(61.284)	0	0	0
18/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	91,748.0000	84,183.0000	(8.245)	0	0	0
18/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	2,606.0000	3,870.0000	48.503	0	0	0
18/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	9.0000	2.0000	(77.778)	0	0	0
18/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	241.0000	384.0000	59.336	0	0	0
18/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	29,711.0000	23,402.0000	(21.235)	0	0	0
18/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	14.0000	22.0000	57.143	0	0	0
18/01/2006	R186	2006/05/04			Bond Future	7.0500	7.1060	0.794	0.0000	0.0000	0
18/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	24,662.0000	21,097.0000	(14.455)	0	0	0
18/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	31,553.0000	35,643.0000	12.962	0	0	0
18/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	4,051.0000	3,117.0000	(23.056)	0	0	0
18/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	82,787.0000	89,509.0000	8.120	0	0	0
18/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	152,640.0000	145,303.0000	(4.807)	0	0	0
18/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,755.0000	2,074.0000	18.177	0	0	0
18/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,095.0000	1,290.0000	17.808	0	0	0
18/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	96,299.0000	89,557.0000	(7.001)	0	0	0
18/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,049.0000	5,962.0000	18.083	0	0	0
18/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	9,584.0000	11,190.0000	16.757	0	0	0
18/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	124,538.0000	117,417.0000	(5.718)	0	0	0
18/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	17,737.0000	20,406.0000	15.048	0	0	0
18/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	44,788.0000	39,801.0000	(11.135)	0	0	0
18/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	2,924.0000	3,459.0000	18.297	0	0	0
18/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	69,330.0000	63,280.0000	(8.726)	0	0	0
18/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	180,205.0000	172,744.0000	(4.140)	0	0	0
18/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	52,796.0000	58,426.0000	10.664	0	0	0
18/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	10,663.0000	8,636.0000	(19.010)	0	0	0
18/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	309.0000	367.0000	18.770	0	0	0
18/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	711.0000	834.0000	17.300	0	0	0
18/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	232,907.0000	225,308.0000	(3.263)	0	0	0
18/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	207,044.0000	199,511.0000	(3.638)	0	0	0
18/01/2006	R186	2006/08/03			Bond Future	7.0470	7.1040	0.809	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
18/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,285.0000	4,746.0000	10.758	0	0	0
18/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	41,366.0000	45,368.0000	9.675	0	0	0
18/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	34,935.0000	31,198.0000	(10.697)	0	0	0
18/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	183,735.0000	176,593.0000	(3.887)	0	0	0
18/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	103,583.0000	97,323.0000	(6.043)	0	0	0
18/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,550.0000	14,029.0000	11.785	0	0	0
18/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	18,684.0000	20,790.0000	11.272	0	0	0
18/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	78,421.0000	72,787.0000	(7.184)	0	0	0
18/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	55,156.0000	50,364.0000	(8.688)	0	0	0
18/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,370.0000	5,968.0000	11.136	0	0	0
18/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	27,890.0000	30,837.0000	10.567	0	0	0
18/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,177.0000	10,249.0000	11.681	0	0	0
18/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	130,383.0000	123,715.0000	(5.114)	0	0	0
18/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	19,080.0000	16,529.0000	(13.370)	0	0	0
18/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	60,490.0000	65,678.0000	8.577	0	0	0
18/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	157,231.0000	150,284.0000	(4.418)	0	0	0
18/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,931.0000	7,723.0000	11.427	0	0	0
18/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	209,725.0000	202,447.0000	(3.470)	0	0	0
18/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	234,183.0000	226,744.0000	(3.177)	0	0	0
18/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,554.0000	1,743.0000	12.162	0	0	0
18/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	258,343.0000	250,793.0000	(2.922)	0	0	0
18/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,615.0000	2,915.0000	11.472	0	0	0
18/01/2006	R194	2006/02/02			Bond Future	7.0450	7.0950	0.710	0.0000	0.0000	50
18/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
18/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	116.0000	53.0000	(54.310)	0	0	0
18/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	13,662.0000	12,687.0000	(7.137)	0	0	0
18/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	37,317.0000	36,340.0000	(2.618)	0	0	0
18/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	15,684.0000	16,660.0000	6.223	0	0	0
18/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
18/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	23,207.0000	22,231.0000	(4.206)	0	0	0
18/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	27,939.0000	26,962.0000	(3.497)	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
18/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	18,448.0000	17,471.0000	(5.296)	0	0	0
18/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	32,642.0000	31,665.0000	(2.993)	0	0	0
18/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	5,901.0000	6,815.0000	15.489	0	0	0
18/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	10,723.0000	11,697.0000	9.083	0	0	0
18/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	47.0000	68.0000	44.681	0	0	0
18/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	8,889.0000	7,934.0000	(10.744)	0	0	0
18/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	1,242.0000	833.0000	(32.931)	0	0	0
18/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	421.0000	582.0000	38.242	0	0	0
18/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	4,416.0000	3,602.0000	(18.433)	0	0	0
18/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	2,122.0000	2,689.0000	26.720	0	0	0
18/01/2006	R194	2006/05/04			Bond Future	7.0290	7.0870	0.825	0.0000	0.0000	0
18/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,864.0000	14,799.0000	6.744	0	0	0
18/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	13,027.0000	12,147.0000	(6.755)	0	0	0
18/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	9,949.0000	10,797.0000	8.523	0	0	0
18/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,713.0000	1,419.0000	(17.163)	0	0	0
18/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	656.0000	777.0000	18.445	0	0	0
18/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	747.0000	593.0000	(20.616)	0	0	0
18/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,553.0000	7,261.0000	10.804	0	0	0
18/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	208.0000	248.0000	19.231	0	0	0
18/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,964.0000	16,029.0000	(5.512)	0	0	0
18/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	81.0000	95.0000	17.284	0	0	0
18/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	126.0000	150.0000	19.048	0	0	0
18/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	347.0000	415.0000	19.597	0	0	0
18/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,163.0000	24,184.0000	(3.891)	0	0	0
18/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	21,046.0000	20,084.0000	(4.571)	0	0	0
18/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	276.0000	209.0000	(24.275)	0	0	0
18/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	52.0000	61.0000	17.308	0	0	0
18/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	6,051.0000	5,396.0000	(10.825)	0	0	0
18/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,238.0000	1,451.0000	17.205	0	0	0
18/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	9,342.0000	8,552.0000	(8.456)	0	0	0
18/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,238.0000	2,585.0000	15.505	0	0	0
18/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,294.0000	28,306.0000	(3.373)	0	0	0
18/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,419.0000	32,425.0000	(2.974)	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
18/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,379.0000	2,903.0000	(14.087)	0	0	0
18/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,881.0000	4,408.0000	13.579	0	0	0
18/01/2006	R194	2006/08/03			Bond Future	6.9990	7.0630	0.914	0.0000	0.0000	0
18/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,258.0000	1,408.0000	11.924	0	0	0
18/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,132.0000	15,322.0000	(5.021)	0	0	0
18/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,762.0000	1,966.0000	11.578	0	0	0
18/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,948.0000	12,193.0000	(5.831)	0	0	0
18/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	511.0000	566.0000	10.763	0	0	0
18/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,511.0000	18,665.0000	(4.336)	0	0	0
18/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,475.0000	2,751.0000	11.152	0	0	0
18/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,965.0000	7,561.0000	8.557	0	0	0
18/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,956.0000	9,272.0000	(6.870)	0	0	0
18/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,220.0000	2,857.0000	(11.273)	0	0	0
18/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	968.0000	1,081.0000	11.674	0	0	0
18/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,231.0000	6,640.0000	(8.173)	0	0	0
18/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,967.0000	22,095.0000	(3.797)	0	0	0
18/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	772.0000	860.0000	11.399	0	0	0
18/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,474.0000	3,842.0000	10.593	0	0	0
18/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,956.0000	29,052.0000	(3.018)	0	0	0
18/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	617.0000	685.0000	11.021	0	0	0
18/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,446.0000	25,555.0000	(3.369)	0	0	0
18/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,864.0000	4,384.0000	(9.868)	0	0	0
18/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,849.0000	5,329.0000	9.899	0	0	0
18/01/2006	R201	2006/02/02			Bond Future	7.3740	7.4330	0.800	0.0000	0.0000	0
18/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	12,078.0000	9,278.0000	(23.183)	0	0	0
18/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	3,569.0000	4,764.0000	33.483	0	0	0
18/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	3,331.0000	2,089.0000	(37.286)	0	0	0
18/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	11,789.0000	14,543.0000	23.361	0	0	0
18/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	13.0000	17.0000	30.769	0	0	0
18/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	711.0000	1,002.0000	40.928	0	0	0
18/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	25,851.0000	22,147.0000	(14.328)	0	0	0
18/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	41,541.0000	37,588.0000	(9.516)	0	0	0
18/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	57,436.0000	53,446.0000	(6.947)	0	0	0
18/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	98.0000	140.0000	42.857	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
18/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	88,449.0000	84,454.0000	(4.517)	0	0	0
18/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	118,271.0000	114,276.0000	(3.378)	0	0	0
18/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	19.0000	6.0000	(68.421)	0	0	0
18/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	61,455.0000	65,450.0000	6.501	0	0	0
18/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	43,451.0000	47,433.0000	9.164	0	0	0
18/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	379.0000	169.0000	(55.409)	0	0	0
18/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	73,092.0000	69,097.0000	(5.466)	0	0	0
18/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	26,148.0000	29,934.0000	14.479	0	0	0
18/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	103,507.0000	99,512.0000	(3.860)	0	0	0
18/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
18/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R201	2006/05/04			Bond Future	7.3850	7.4470	0.840	0.0000	0.0000	0
18/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	22,048.0000	19,679.0000	(10.745)	0	0	0
18/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	14,452.0000	16,186.0000	11.998	0	0	0
18/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	594.0000	684.0000	15.152	0	0	0
18/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	115,785.0000	111,771.0000	(3.467)	0	0	0
18/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,141.0000	1,303.0000	14.198	0	0	0
18/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	33,035.0000	30,137.0000	(8.773)	0	0	0
18/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	73,318.0000	69,570.0000	(5.112)	0	0	0
18/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,458.0000	2,814.0000	14.483	0	0	0
18/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	87,582.0000	83,717.0000	(4.413)	0	0	0
18/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	101,840.0000	97,897.0000	(3.872)	0	0	0
18/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,658.0000	1,897.0000	14.415	0	0	0
18/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	9,158.0000	10,364.0000	13.169	0	0	0
18/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	3,708.0000	4,243.0000	14.428	0	0	0
18/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	59,211.0000	55,642.0000	(6.028)	0	0	0
18/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	45,523.0000	42,222.0000	(7.251)	0	0	0
18/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	5,679.0000	6,482.0000	14.140	0	0	0
18/01/2006	R201	2006/08/03			Bond Future	7.3950	7.4590	0.865	0.0000	0.0000	0
18/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	28,546.0000	26,242.0000	(8.071)	0	0	0
18/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	21,765.0000	23,601.0000	8.436	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
18/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,008.0000	5,451.0000	8.846	0	0	0
18/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	76,272.0000	72,827.0000	(4.517)	0	0	0
18/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	7,563.0000	8,256.0000	9.163	0	0	0
18/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,110.0000	6,661.0000	9.018	0	0	0
18/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	89,581.0000	85,994.0000	(4.004)	0	0	0
18/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	102,966.0000	99,270.0000	(3.590)	0	0	0
18/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,417.0000	3,738.0000	9.394	0	0	0
18/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	9,502.0000	10,382.0000	9.261	0	0	0
18/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	115,591.0000	111,773.0000	(3.303)	0	0	0
18/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	63,168.0000	59,908.0000	(5.161)	0	0	0
18/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	38,949.0000	36,255.0000	(6.917)	0	0	0
18/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	50,451.0000	47,434.0000	(5.980)	0	0	0
18/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	12,118.0000	13,241.0000	9.267	0	0	0
18/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	16,242.0000	17,688.0000	8.903	0	0	0
18/01/2006	R203	2006/02/02			Bond Future	7.3530	7.4130	0.816	0.0000	0.0000	0
18/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	29,491.0000	34,035.0000	15.408	0	0	0
18/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	325.0000	518.0000	59.385	0	0	0
18/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	69,214.0000	64,389.0000	(6.971)	0	0	0
18/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	31,722.0000	27,090.0000	(14.602)	0	0	0
18/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	15.0000	25.0000	66.667	0	0	0
18/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	87,431.0000	82,606.0000	(5.519)	0	0	0
18/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	105,204.0000	100,378.0000	(4.587)	0	0	0
18/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	50,555.0000	45,740.0000	(9.524)	0	0	0
18/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	505.0000	224.0000	(55.644)	0	0	0
18/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	122,544.0000	117,719.0000	(3.937)	0	0	0
18/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	4,003.0000	2,445.0000	(38.921)	0	0	0
18/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	12,355.0000	15,622.0000	26.443	0	0	0
18/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	14,710.0000	11,133.0000	(24.317)	0	0	0
18/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	2,939.0000	4,187.0000	42.463	0	0	0
18/01/2006	R203	2006/05/04			Bond Future	7.3610	7.4220	0.829	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
18/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	8,375.0000	9,649.0000	15.212	0	0	0
18/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	26,119.0000	23,241.0000	(11.019)	0	0	0
18/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	38,691.0000	35,134.0000	(9.193)	0	0	0
18/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	15,153.0000	17,105.0000	12.882	0	0	0
18/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	9,159.0000	7,742.0000	(15.471)	0	0	0
18/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	1,907.0000	2,294.0000	20.294	0	0	0
18/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	38,351.0000	41,765.0000	8.902	0	0	0
18/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	53,403.0000	49,317.0000	(7.651)	0	0	0
18/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	4,205.0000	4,949.0000	17.693	0	0	0
18/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	120,387.0000	115,582.0000	(3.991)	0	0	0
18/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	69,532.0000	65,088.0000	(6.391)	0	0	0
18/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	86,386.0000	81,734.0000	(5.385)	0	0	0
18/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	93.0000	119.0000	27.957	0	0	0
18/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	103,445.0000	98,688.0000	(4.599)	0	0	0
18/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	777.0000	956.0000	23.037	0	0	0
18/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	284.0000	357.0000	25.704	0	0	0
18/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	16,223.0000	14,095.0000	(13.117)	0	0	0
18/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	25,088.0000	27,791.0000	10.774	0	0	0
18/01/2006	R203	2006/08/03			Bond Future	7.3660	7.4290	0.855	0.0000	0.0000	0
18/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	877.0000	1,034.0000	17.902	0	0	0
18/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	119,139.0000	114,383.0000	(3.992)	0	0	0
18/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,718.0000	1,998.0000	16.298	0	0	0
18/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	103,061.0000	98,428.0000	(4.495)	0	0	0
18/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,186.0000	3,657.0000	14.783	0	0	0
18/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	14,811.0000	16,385.0000	10.627	0	0	0
18/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	44,292.0000	40,954.0000	(7.536)	0	0	0
18/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	9,339.0000	10,456.0000	11.961	0	0	0
18/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	5,599.0000	6,347.0000	13.360	0	0	0
18/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	87,202.0000	82,761.0000	(5.093)	0	0	0
18/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	71,871.0000	67,706.0000	(5.795)	0	0	0
18/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	44,730.0000	47,929.0000	7.152	0	0	0
18/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	57,436.0000	53,641.0000	(6.607)	0	0	0
18/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	15,593.0000	13,880.0000	(10.986)	0	0	0
18/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	32,793.0000	29,980.0000	(8.578)	0	0	0
18/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	22,381.0000	24,480.0000	9.378	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
18/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	23,194.0000	20,937.0000	(9.731)	0	0	0
18/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	32,317.0000	34,972.0000	8.215	0	0	0
18/01/2006	R204	2006/02/02			Bond Future	7.3330	7.3920	0.805	0.0000	0.0000	0
18/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	54,979.0000	49,964.0000	(9.122)	0	0	0
18/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	13.0000	22.0000	69.231	0	0	0
18/01/2006	R204	2006/05/04			Bond Future	7.3400	7.4020	0.845	0.0000	0.0000	0
18/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	4,269.0000	5,040.0000	18.060	0	0	0
18/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	57,989.0000	53,551.0000	(7.653)	0	0	0
18/01/2006	R204	2006/08/03			Bond Future	7.3460	7.4090	0.858	0.0000	0.0000	0
18/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	62,268.0000	58,201.0000	(6.531)	0	0	0
18/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	9,703.0000	10,859.0000	11.914	0	0	0
18/01/2006	R207	2006/02/02			Bond Future	7.3040	7.3640	0.821	0.0000	0.0000	0
18/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	57,674.0000	52,523.0000	(8.931)	0	0	0
18/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	10.0000	17.0000	70.000	0	0	0
18/01/2006	R207	2006/05/04			Bond Future	7.3110	7.3720	0.834	0.0000	0.0000	0
18/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	60,522.0000	56,055.0000	(7.381)	0	0	0
18/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	4,024.0000	4,742.0000	17.843	0	0	0
18/01/2006	R207	2006/08/03			Bond Future	7.3170	7.3790	0.847	0.0000	0.0000	0
18/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	9,400.0000	10,504.0000	11.745	0	0	0
18/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	64,806.0000	60,701.0000	(6.334)	0	0	0
Grand Total:											2,377