

Derivatives High/Low Report

High/Low for 20/01/2006

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
20/01/2006	GOVI 2006/02/02			jGovi	237.9370	238.1100	0.073	0.0000	0.0000	506
20/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	208.0000	32.0000	(84.615)	0	0	0
20/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	79,578.0000	81,132.0000	1.953	0	0	0
20/01/2006	GOVI 2006/05/04			jGovi	242.1410	242.3210	0.074	0.0000	0.0000	220
20/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	656.0000	275.0000	(58.079)	0	0	0
20/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	122,066.0000	123,485.0000	1.162	0	0	0
20/01/2006	GOVI 2006/08/03			jGovi	246.4900	246.6780	0.076	0.0000	0.0000	0
20/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	165,845.0000	167,125.0000	0.772	0	0	0
20/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	945.0000	345.0000	(63.492)	0	0	0
20/01/2006	GOVI 2006/11/02			jGovi	250.8930	251.0820	0.075	0.0000	0.0000	0
20/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	669.0000	228.0000	(65.919)	0	0	0
20/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	209,599.0000	211,048.0000	0.691	0	0	0
20/01/2006	GOVI 2007/02/01			jGovi	255.2990	255.4860	0.073	0.0000	0.0000	0
20/01/2006	GOVI 2007/02/01	230.00	Call	jGovi	253,902.0000	254,976.0000	0.423	0	0	0
20/01/2006	GOVI 2007/02/01	230.00	Put	jGovi	912.0000	116.0000	(87.281)	0	0	0
20/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
20/01/2006	J153 2010/08/31			jSwap	7.2130	7.1990	(0.194)	0.0000	0.0000	0
20/01/2006	J157 2015/09/15			jSwap	7.4070	7.3930	(0.189)	0.0000	0.0000	0

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20/01/2006	J186	2026/12/21			jSwap	7.0210	7.0050	(0.228)	0.0000	0.0000	0
20/01/2006	J194	2008/02/28			jSwap	7.0900	7.0820	(0.113)	0.0000	0.0000	0
20/01/2006	J201	2014/12/22			jSwap	7.3950	7.3800	(0.203)	0.0000	0.0000	0
20/01/2006	J203	2017/09/15			jSwap	7.3590	7.3440	(0.204)	0.0000	0.0000	0
20/01/2006	J204	2018/12/21			jSwap	7.3500	7.3400	(0.136)	0.0000	0.0000	0
20/01/2006	J207	2020/01/15			jSwap	7.3250	7.3180	(0.096)	0.0000	0.0000	0
20/01/2006	JBAR	2005/03/16			jBar	7.0290	7.0380	0.128	0.0000	0.0000	0
20/01/2006	JFRA	2006/02/02			jFra	7.0670	7.0690	0.028	0.0000	0.0000	0
20/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	488.0000	479.0000	(1.844)	0	0	0
20/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	39.0000	36.0000	(7.692)	0	0	0
20/01/2006	JFRA	2006/05/04			jFra	6.8550	6.8370	(0.263)	0.0000	0.0000	0
20/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	507.0000	486.0000	(4.142)	0	0	0
20/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	863.0000	885.0000	2.549	0	0	0
20/01/2006	JFRA	2006/08/03			jFra	6.8770	6.8850	0.116	0.0000	0.0000	0
20/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	865.0000	871.0000	0.694	0	0	0
20/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,167.0000	1,153.0000	(1.200)	0	0	0
20/01/2006	JFRA	2006/11/02			jFra	6.9550	6.9610	0.086	0.0000	0.0000	0
20/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,340.0000	1,330.0000	(0.746)	0	0	0
20/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,230.0000	1,235.0000	0.407	0	0	0
20/01/2006	JFRA	2007/02/01			jFra	7.0900	7.1060	0.226	0.0000	0.0000	500
20/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,030.0000	1,044.0000	1.359	0	0	0
20/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,035.0000	2,009.0000	(1.278)	0	0	0

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20/01/2006	JFRA	2007/05/03			jFra	7.2210	7.2180	(0.042)	0.0000	0.0000	0
20/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,038.0000	2,040.0000	0.098	0	0	0
20/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,354.0000	1,349.0000	(0.369)	0	0	0
20/01/2006	JFRA	2007/08/02			jFra	7.2870	7.2930	0.082	0.0000	0.0000	0
20/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,580.0000	1,585.0000	0.316	0	0	0
20/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,101.0000	2,092.0000	(0.428)	0	0	0
20/01/2006	JFRA	2007/11/01			jFra	7.3300	7.3450	0.205	0.0000	0.0000	0
20/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,299.0000	2,277.0000	(0.957)	0	0	0
20/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,852.0000	1,868.0000	0.864	0	0	0
20/01/2006	JN02	2006/02/02			jNote	7.0820	7.0860	0.056	0.0000	0.0000	0
20/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	3,902.0000	3,790.0000	(2.870)	0	0	0
20/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	769.0000	731.0000	(4.941)	0	0	0
20/01/2006	JN02	2006/05/04			jNote	7.1180	7.1210	0.042	0.0000	0.0000	0
20/01/2006	JN02	2006/05/04	7.25	Call	Option on jNote	9,555.0000	9,529.0000	(0.272)	0	0	0
20/01/2006	JN02	2006/05/04	7.25	Put	Option on jNote	11,952.0000	11,872.0000	(0.669)	0	0	0
20/01/2006	JN02	2006/08/03			jNote	7.1950	7.1990	0.056	0.0000	0.0000	0
20/01/2006	JN02	2006/08/03	7.25	Put	Option on jNote	15,142.0000	15,066.0000	(0.502)	0	0	0
20/01/2006	JN02	2006/08/03	7.25	Call	Option on jNote	14,117.0000	14,116.0000	(0.007)	0	0	0
20/01/2006	JN02	2006/11/02			jNote	7.2730	7.2000	(1.004)	0.0000	0.0000	0
20/01/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,900.0000	17,877.0000	(0.128)	0	0	0
20/01/2006	JN02	2006/11/02	7.25	Put	Option on jNote	17,467.0000	17,428.0000	(0.223)	0	0	0
20/01/2006	JN05	2006/02/02			jNote	7.3750	7.3700	(0.068)	0.0000	0.0000	0
20/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	280.0000	225.0000	(19.643)	0	0	0
20/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	15,912.0000	16,066.0000	0.968	0	0	0
20/01/2006	JN05	2006/05/04			jNote	7.4120	7.4060	(0.081)	0.0000	0.0000	0
20/01/2006	JN05	2006/05/04	7.25	Put	Option on jNote	7,627.0000	7,680.0000	0.695	0	0	0
20/01/2006	JN05	2006/05/04	7.25	Call	Option on jNote	14,372.0000	14,175.0000	(1.371)	0	0	0

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20/01/2006	JN05	2006/08/03			jNote	7.4610	7.4570	(0.054)	0.0000	0.0000	0
20/01/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,357.0000	19,224.0000	(0.687)	0	0	0
20/01/2006	JN05	2006/08/03	7.25	Put	Option on jNote	10,585.0000	10,617.0000	0.302	0	0	0
20/01/2006	JN05	2006/11/02			jNote	7.5100	7.5000	(0.133)	0.0000	0.0000	0
20/01/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,521.0000	23,365.0000	(0.663)	0	0	0
20/01/2006	JN05	2006/11/02	7.25	Put	Option on jNote	12,712.0000	12,771.0000	0.464	0	0	0
20/01/2006	JN10	2006/02/02			jNote	7.4990	7.4930	(0.080)	0.0000	0.0000	0
20/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	35,254.0000	35,657.0000	1.143	0	0	0
20/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	80.0000	56.0000	(30.000)	0	0	0
20/01/2006	JN10	2006/05/04			jNote	7.5140	7.5070	(0.093)	0.0000	0.0000	0
20/01/2006	JN10	2006/05/04	7.25	Put	Option on jNote	3,817.0000	3,898.0000	2.122	0	0	0
20/01/2006	JN10	2006/05/04	7.25	Call	Option on jNote	22,329.0000	21,923.0000	(1.818)	0	0	0
20/01/2006	JN10	2006/08/03			jNote	7.5360	7.5290	(0.093)	0.0000	0.0000	0
20/01/2006	JN10	2006/08/03	7.25	Put	Option on jNote	6,609.0000	6,723.0000	1.725	0	0	0
20/01/2006	JN10	2006/08/03	7.25	Call	Option on jNote	26,631.0000	26,257.0000	(1.404)	0	0	0
20/01/2006	JN10	2006/11/02			jNote	7.5580	7.5500	(0.106)	0.0000	0.0000	0
20/01/2006	JN10	2006/11/02	7.25	Call	Option on jNote	30,307.0000	29,905.0000	(1.326)	0	0	0
20/01/2006	JN10	2006/11/02	7.25	Put	Option on jNote	8,807.0000	8,958.0000	1.715	0	0	0
20/01/2006	JROD	2006/01/31			jRod	6.6740	6.5240	(2.248)	0.0000	0.0000	0
20/01/2006	JROD	2006/02/28			jRod	6.7370	6.5840	(2.271)	0.0000	0.0000	0
20/01/2006	JROD	2006/03/31			jRod	6.8630	6.7150	(2.156)	0.0000	0.0000	0
20/01/2006	JROD	2006/04/28			jRod	6.8640	6.7890	(1.093)	0.0000	0.0000	0
20/01/2006	JROD	2006/05/31			jRod	6.9320	6.8590	(1.053)	0.0000	0.0000	0
20/01/2006	JROD	2006/06/30			jRod	6.9880	6.9120	(1.088)	0.0000	0.0000	0

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20/01/2006	JROD	2006/07/31			jRod	6.9360	6.8830	(0.764)	0.0000	0.0000	0
20/01/2006	JROD	2006/08/31			jRod	6.9690	6.9150	(0.775)	0.0000	0.0000	0
20/01/2006	R153	2006/02/02			Bond Future	7.2190	7.2030	(0.222)	0.0000	0.0000	267
20/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	5,904.0000	6,230.0000	5.522	0	0	0
20/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	36.0000	22.0000	(38.889)	0	0	0
20/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	2,478.0000	2,616.0000	5.569	0	0	0
20/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	5,478.0000	4,921.0000	(10.168)	0	0	0
20/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	4,254.0000	3,755.0000	(11.730)	0	0	0
20/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	2,394.0000	2,025.0000	(15.414)	0	0	0
20/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	3,429.0000	3,624.0000	5.687	0	0	0
20/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	1,139.0000	1,193.0000	4.741	0	0	0
20/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	24,934.0000	25,615.0000	2.731	0	0	2
20/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	8,504.0000	7,863.0000	(7.538)	0	0	2
20/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	3,229.0000	2,793.0000	(13.503)	0	0	1
20/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	4,574.0000	4,833.0000	5.662	0	0	0
20/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	33,324.0000	34,017.0000	2.080	0	0	0
20/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	10,273.0000	9,606.0000	(6.493)	0	0	0
20/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	717.0000	746.0000	4.045	0	0	0
20/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	22,841.0000	23,513.0000	2.942	0	0	1
20/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	60.0000	38.0000	(36.667)	0	0	1
20/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	43,741.0000	44,436.0000	1.589	0	0	1
20/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	575.0000	435.0000	(24.348)	0	0	0
20/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	12,698.0000	13,253.0000	4.371	0	0	0
20/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	849.0000	663.0000	(21.908)	0	0	0
20/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
20/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	9,054.0000	9,508.0000	5.014	0	0	0
20/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	10,827.0000	11,335.0000	4.692	0	0	0
20/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	1,734.0000	1,431.0000	(17.474)	0	0	0
20/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	7,405.0000	7,797.0000	5.294	0	0	0
20/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	1,228.0000	986.0000	(19.707)	0	0	0
20/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	64,236.0000	64,931.0000	1.082	0	0	0
20/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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20/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	74,313.0000	75,008.0000	0.935	0	0	0
20/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	20,622.0000	19,925.0000	(3.380)	0	0	0
20/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	54,046.0000	54,741.0000	1.286	0	0	0
20/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	43.0000	40.0000	(6.977)	0	0	0
20/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	6,899.0000	6,295.0000	(8.755)	0	0	0
20/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
20/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	18,689.0000	19,334.0000	3.451	0	0	0
20/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	157.0000	107.0000	(31.847)	0	0	0
20/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	247.0000	174.0000	(29.555)	0	0	0
20/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	380.0000	278.0000	(26.842)	0	0	0
20/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	16,647.0000	17,270.0000	3.742	0	0	0
20/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	20,757.0000	21,418.0000	3.184	0	0	0
20/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	27,032.0000	27,718.0000	2.538	0	0	0
20/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	31,228.0000	31,920.0000	2.216	0	0	0
20/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	98.0000	64.0000	(34.694)	0	0	0
20/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0
20/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	21.0000	12.0000	(42.857)	0	0	0
20/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	29,131.0000	29,820.0000	2.365	0	0	0
20/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	1,718.0000	1,809.0000	5.297	0	0	0
20/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	14,645.0000	15,238.0000	4.049	0	0	0
20/01/2006	R153	2006/05/04			Bond Future	7.2210	7.2030	(0.249)	0.0000	0.0000	1
20/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	11,090.0000	10,682.0000	(3.679)	0	0	0
20/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	12,283.0000	12,618.0000	2.727	0	0	0
20/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	24,078.0000	23,484.0000	(2.467)	0	0	0
20/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	25,402.0000	25,938.0000	2.110	0	0	0
20/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3,859.0000	3,654.0000	(5.312)	0	0	0
20/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	42,425.0000	43,095.0000	1.579	0	0	0
20/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	966.0000	894.0000	(7.453)	0	0	20
20/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	20.0000	17.0000	(15.000)	0	0	0
20/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	60.0000	54.0000	(10.000)	0	0	0
20/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	16,862.0000	16,354.0000	(3.013)	0	0	0
20/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	33,571.0000	34,185.0000	1.829	0	0	0
20/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	51,681.0000	52,386.0000	1.364	0	0	0

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20/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	6,799.0000	6,497.0000	(4.442)	0	0	0
20/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	18,221.0000	18,661.0000	2.415	0	0	0
20/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,017.0000	1,890.0000	(6.296)	0	0	0
20/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	80,058.0000	80,798.0000	0.924	0	0	0
20/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	422.0000	386.0000	(8.531)	0	0	0
20/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	168.0000	151.0000	(10.119)	0	0	0
20/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	70,608.0000	71,343.0000	1.041	0	0	0
20/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	61,122.0000	61,847.0000	1.186	0	0	0
20/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	7,716.0000	7,949.0000	3.020	0	0	0
20/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	4,480.0000	4,628.0000	3.304	0	0	0
20/01/2006	R153	2006/08/03			Bond Future	7.2120	7.1930	(0.263)	0.0000	0.0000	0
20/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	20,952.0000	21,381.0000	2.048	0	0	0
20/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,806.0000	9,495.0000	(3.172)	0	0	100
20/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	14,786.0000	15,139.0000	2.387	0	0	0
20/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	9,614.0000	9,885.0000	2.819	0	0	0
20/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,111.0000	3,956.0000	(3.770)	0	0	0
20/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	52,100.0000	52,715.0000	1.180	0	0	0
20/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	43,674.0000	44,259.0000	1.339	0	0	0
20/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,307.0000	12,921.0000	(2.901)	0	0	0
20/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,195.0000	6,949.0000	(3.419)	0	0	0
20/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,256.0000	3,131.0000	(3.839)	0	0	0
20/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,903.0000	17,435.0000	(2.614)	0	0	0
20/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	27,910.0000	28,404.0000	1.770	0	0	0
20/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,621.0000	2,518.0000	(3.930)	0	0	0
20/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	69,266.0000	69,921.0000	0.946	0	0	0
20/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	60,651.0000	61,288.0000	1.050	0	0	0
20/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,142.0000	2,057.0000	(3.968)	0	0	0
20/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	35,463.0000	36,010.0000	1.542	0	0	0
20/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,275.0000	5,083.0000	(3.640)	0	0	0
20/01/2006	R153	2006/11/02			Bond Future	7.2140	7.1930	(0.291)	0.0000	0.0000	0
20/01/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	20,807.0000	17,918.0000	(13.885)	0	0	0
20/01/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	5,592.0000	3,861.0000	(30.955)	0	0	0
20/01/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	22,126.0000	20,007.0000	(9.577)	0	0	0
20/01/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	44,759.0000	43,491.0000	(2.833)	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
20/01/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	7,542.0000	5,505.0000	(27.009)	0	0	100
20/01/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	51,567.0000	50,606.0000	(1.864)	0	0	0
20/01/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	58,717.0000	58,060.0000	(1.119)	0	0	0
20/01/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	10,969.0000	8,970.0000	(18.224)	0	0	0
20/01/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	9,983.0000	7,657.0000	(23.300)	0	0	0
20/01/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	4,067.0000	2,640.0000	(35.087)	0	0	0
20/01/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,900.0000	1,758.0000	(39.379)	0	0	0
20/01/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	66,141.0000	65,770.0000	(0.561)	0	0	0
20/01/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,026.0000	1,141.0000	(43.682)	0	0	0
20/01/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	73,777.0000	73,661.0000	(0.157)	0	0	0
20/01/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	38,355.0000	36,799.0000	(4.057)	0	0	0
20/01/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	37,506.0000	34,737.0000	(7.383)	0	0	0
20/01/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	32,417.0000	30,611.0000	(5.571)	0	0	0
20/01/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	12,975.0000	10,399.0000	(19.854)	0	0	0
20/01/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	14,118.0000	12,002.0000	(14.988)	0	0	0
20/01/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	17,832.0000	15,674.0000	(12.102)	0	0	0
20/01/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	31,279.0000	28,393.0000	(9.227)	0	0	0
20/01/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	16,571.0000	13,802.0000	(16.710)	0	0	0
20/01/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	26,995.0000	24,996.0000	(7.405)	0	0	0
20/01/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	25,708.0000	22,780.0000	(11.389)	0	0	0
20/01/2006	R153	2007/02/01			Bond Future	7.2290	7.2290	-	0.0000	0.0000	0
20/01/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	15,820.0000	15,764.0000	(0.354)	0	0	0
20/01/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,100.0000	15,044.0000	(0.371)	0	0	0
20/01/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	20,467.0000	20,413.0000	(0.264)	0	0	0
20/01/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,220.0000	11,166.0000	(0.481)	0	0	0
20/01/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	19,772.0000	19,717.0000	(0.278)	0	0	0
20/01/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	25,235.0000	25,183.0000	(0.206)	0	0	0
20/01/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	11,886.0000	11,831.0000	(0.463)	0	0	0
20/01/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	8,662.0000	8,611.0000	(0.589)	0	0	0
20/01/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,794.0000	25,744.0000	(0.194)	0	0	0
20/01/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,737.0000	31,693.0000	(0.139)	0	0	0
20/01/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	45,104.0000	45,075.0000	(0.064)	0	0	0
20/01/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,098.0000	8,048.0000	(0.617)	0	0	0
20/01/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	3,843.0000	3,807.0000	(0.937)	0	0	0
20/01/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,669.0000	5,625.0000	(0.776)	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
20/01/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	38,207.0000	38,170.0000	(0.097)	0	0	0
20/01/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,521.0000	2,492.0000	(1.150)	0	0	0
20/01/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	31,451.0000	31,405.0000	(0.146)	0	0	0
20/01/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	6,112.0000	6,066.0000	(0.753)	0	0	0
20/01/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	52,326.0000	52,304.0000	(0.042)	0	0	0
20/01/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,776.0000	59,760.0000	(0.027)	0	0	0
20/01/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,598.0000	1,576.0000	(1.377)	0	0	0
20/01/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	578.0000	566.0000	(2.076)	0	0	0
20/01/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	67,373.0000	67,362.0000	(0.016)	0	0	0
20/01/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	978.0000	962.0000	(1.636)	0	0	0
20/01/2006	R157	2006/02/02			Bond Future	7.4080	7.3930	(0.202)	0.0000	0.0000	140
20/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	69,810.0000	71,094.0000	1.839	0	0	250
20/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	73.0000	45.0000	(38.356)	0	0	0
20/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	49,649.0000	50,909.0000	2.538	0	0	0
20/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	250
20/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	735.0000	543.0000	(26.122)	0	0	0
20/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	29,667.0000	30,763.0000	3.694	0	0	0
20/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	35,752.0000	34,459.0000	(3.617)	0	0	0
20/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	157.0000	152.0000	(3.185)	0	0	0
20/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	4,530.0000	3,850.0000	(15.011)	0	0	0
20/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	12,393.0000	13,000.0000	4.898	0	0	0
20/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	2,569.0000	2,668.0000	3.854	0	0	0
20/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	58,006.0000	56,718.0000	(2.220)	0	0	0
20/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
20/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	146,739.0000	148,027.0000	0.878	0	0	0
20/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	16,212.0000	15,024.0000	(7.328)	0	0	0
20/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	89,625.0000	90,912.0000	1.436	0	0	0
20/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	128,083.0000	129,371.0000	1.006	0	0	0
20/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	109,048.0000	110,336.0000	1.181	0	0	0
20/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/01/2006	R157	2006/05/04			Bond Future	7.4180	7.4020	(0.216)	0.0000	0.0000	0

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20/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	143,397.0000	144,695.0000	0.905	0	0	0
20/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	4,062.0000	3,832.0000	(5.662)	0	0	0
20/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,599.0000	2,441.0000	(6.079)	0	0	0
20/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	71,513.0000	72,624.0000	1.554	0	0	0
20/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	54,087.0000	55,095.0000	1.864	0	0	0
20/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,148.0000	1,070.0000	(6.794)	0	0	0
20/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	89,458.0000	90,642.0000	1.324	0	0	0
20/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	6,435.0000	6,101.0000	(5.190)	0	0	0
20/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	565.0000	522.0000	(7.611)	0	0	0
20/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	41,903.0000	40,809.0000	(2.611)	0	0	0
20/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	107,593.0000	108,825.0000	1.145	0	0	0
20/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	38,248.0000	39,100.0000	2.228	0	0	0
20/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	10,793.0000	10,304.0000	(4.531)	0	0	0
20/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	6,279.0000	6,527.0000	3.950	0	0	0
20/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	125,689.0000	126,953.0000	1.006	0	0	0
20/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,707.0000	1,597.0000	(6.444)	0	0	115
20/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	27,858.0000	26,962.0000	(3.216)	0	0	0
20/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	17,648.0000	16,965.0000	(3.870)	0	0	0
20/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	24,497.0000	25,156.0000	2.690	0	0	50
20/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	13,684.0000	14,129.0000	3.252	0	0	0
20/01/2006	R157	2006/08/03			Bond Future	7.4220	7.4050	(0.229)	0.0000	0.0000	0
20/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	76,637.0000	77,670.0000	1.348	0	0	0
20/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	3,785.0000	3,641.0000	(3.804)	0	0	0
20/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	143,196.0000	144,444.0000	0.872	0	0	0
20/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,660.0000	5,462.0000	(3.498)	0	0	0
20/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	14,263.0000	13,816.0000	(3.134)	0	0	0
20/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	127,152.0000	128,347.0000	0.940	0	0	0
20/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,959.0000	6,720.0000	(3.434)	0	0	0
20/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	11,027.0000	10,668.0000	(3.256)	0	0	0
20/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	12,876.0000	13,251.0000	2.912	0	0	0
20/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	60,509.0000	61,454.0000	1.562	0	0	0
20/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	47,992.0000	46,975.0000	(2.119)	0	0	0
20/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	110,184.0000	111,337.0000	1.046	0	0	0
20/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	8,672.0000	8,380.0000	(3.367)	0	0	0
20/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	93,272.0000	94,373.0000	1.180	0	0	0

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20/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	45,959.0000	46,786.0000	1.799	0	0	0
20/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	21,725.0000	22,259.0000	2.458	0	0	0
20/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	35,897.0000	35,038.0000	(2.393)	0	0	0
20/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	26,498.0000	25,794.0000	(2.657)	0	0	0
20/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	32,862.0000	33,550.0000	2.094	0	0	0
20/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	19,459.0000	18,894.0000	(2.904)	0	0	100
20/01/2006	R157	2006/11/02			Bond Future	7.4310	7.4130	(0.242)	0.0000	0.0000	0
20/01/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	32,978.0000	45,559.0000	38.150	0	0	0
20/01/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	39,272.0000	52,871.0000	34.628	0	0	0
20/01/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	6,670.0000	17,873.0000	167.961	0	0	0
20/01/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	18,429.0000	32,447.0000	76.065	0	0	0
20/01/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	62,483.0000	72,249.0000	15.630	0	0	0
20/01/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	46,471.0000	57,977.0000	24.760	0	0	0
20/01/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	11,489.0000	24,433.0000	112.664	0	0	0
20/01/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	52,879.0000	65,125.0000	23.159	0	0	0
20/01/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,117.0000	26,278.0000	86.144	0	0	0
20/01/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	27,700.0000	41,941.0000	51.412	0	0	0
20/01/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	84,400.0000	92,920.0000	10.095	0	0	0
20/01/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,466.0000	9,548.0000	287.186	0	0	100
20/01/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	22,206.0000	35,010.0000	57.660	0	0	0
20/01/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	8,435.0000	19,243.0000	128.133	0	0	0
20/01/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	543.0000	4,251.0000	682.873	0	0	0
20/01/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,200.0000	6,460.0000	438.333	0	0	0
20/01/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	135,793.0000	139,722.0000	2.893	0	0	0
20/01/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	101,351.0000	108,048.0000	6.608	0	0	0
20/01/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	68,088.0000	78,541.0000	15.352	0	0	0
20/01/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	4,720.0000	13,735.0000	190.996	0	0	0
20/01/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	228.0000	2,720.0000	1092.982	0	0	0
20/01/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	118,568.0000	123,714.0000	4.340	0	0	0
20/01/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	152,866.0000	155,906.0000	1.989	0	0	0
20/01/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	32.0000	1,022.0000	3093.750	0	0	0
20/01/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	169,700.0000	172,128.0000	1.431	0	0	0
20/01/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	89.0000	1,691.0000	1800.000	0	0	0
20/01/2006	R157	2007/02/01			Bond Future	7.4480	7.4480	-	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
20/01/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	34,241.0000	34,129.0000	(0.327)	0	0	0
20/01/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,207.0000	30,095.0000	(0.371)	0	0	0
20/01/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,531.0000	6,465.0000	(1.011)	0	0	0
20/01/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	85,164.0000	85,098.0000	(0.077)	0	0	0
20/01/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,102.0000	10,020.0000	(0.812)	0	0	0
20/01/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	70,604.0000	70,522.0000	(0.116)	0	0	0
20/01/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,066.0000	14,970.0000	(0.637)	0	0	0
20/01/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	100,497.0000	100,446.0000	(0.051)	0	0	0
20/01/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	57,096.0000	57,000.0000	(0.168)	0	0	0
20/01/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	116,337.0000	116,301.0000	(0.031)	0	0	0
20/01/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	132,455.0000	132,430.0000	(0.019)	0	0	0
20/01/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	414.0000	404.0000	(2.415)	0	0	0
20/01/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	164,831.0000	164,820.0000	(0.007)	0	0	0
20/01/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	778.0000	762.0000	(2.057)	0	0	0
20/01/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	148,665.0000	148,648.0000	(0.011)	0	0	0
20/01/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,405.0000	1,380.0000	(1.779)	0	0	0
20/01/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,437.0000	2,401.0000	(1.477)	0	0	0
20/01/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,694.0000	21,588.0000	(0.489)	0	0	0
20/01/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,067.0000	4,017.0000	(1.229)	0	0	0
20/01/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	40,745.0000	40,634.0000	(0.272)	0	0	0
20/01/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	44,904.0000	44,798.0000	(0.236)	0	0	0
20/01/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	53,347.0000	53,243.0000	(0.195)	0	0	0
20/01/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	17,931.0000	17,827.0000	(0.580)	0	0	0
20/01/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	25,239.0000	25,128.0000	(0.440)	0	0	0
20/01/2006	R186	2006/02/02			Bond Future	7.0660	7.0510	(0.212)	0.0000	0.0000	0
20/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	15,380.0000	13,737.0000	(10.683)	0	0	0
20/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	231,814.0000	233,886.0000	0.894	0	0	0
20/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	6,229.0000	6,658.0000	6.887	0	0	0
20/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	205,416.0000	207,487.0000	1.008	0	0	0
20/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	81,547.0000	79,475.0000	(2.541)	0	0	0
20/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	178,045.0000	180,117.0000	1.164	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
20/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	311.0000	315.0000	1.286	0	0	0
20/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
20/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	149,660.0000	151,732.0000	1.384	0	0	0
20/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	44,967.0000	42,900.0000	(4.597)	0	0	0
20/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	89,670.0000	91,738.0000	2.306	0	0	0
20/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	27,522.0000	29,032.0000	5.487	0	0	0
20/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	2,488.0000	1,927.0000	(22.548)	0	0	0
20/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	58,141.0000	60,142.0000	3.442	0	0	0
20/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	188.0000	118.0000	(37.234)	0	0	0
20/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	120,216.0000	122,287.0000	1.723	0	0	0
20/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
20/01/2006	R186	2006/05/04			Bond Future	7.0640	7.0480	(0.227)	0.0000	0.0000	0
20/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	23,508.0000	24,398.0000	3.786	0	0	0
20/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	32,319.0000	31,014.0000	(4.038)	0	0	0
20/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	94,457.0000	96,309.0000	1.961	0	0	0
20/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	3,691.0000	3,894.0000	5.500	0	0	0
20/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	18,153.0000	17,257.0000	(4.936)	0	0	0
20/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	84,348.0000	82,356.0000	(2.362)	0	0	0
20/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	43,283.0000	44,582.0000	3.001	0	0	0
20/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	54,004.0000	52,289.0000	(3.176)	0	0	0
20/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	2,948.0000	2,735.0000	(7.225)	0	0	0
20/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,126.0000	4,784.0000	(6.672)	0	0	0
20/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	9,951.0000	10,430.0000	4.814	0	0	0
20/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	122,642.0000	124,624.0000	1.616	0	0	0
20/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	67,605.0000	69,230.0000	2.404	0	0	0
20/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	178,278.0000	180,384.0000	1.181	0	0	0
20/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,756.0000	1,621.0000	(7.688)	0	0	0
20/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	150,721.0000	152,781.0000	1.367	0	0	0
20/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	9,778.0000	9,209.0000	(5.819)	0	0	0
20/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,088.0000	1,000.0000	(8.088)	0	0	0
20/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	700.0000	641.0000	(8.429)	0	0	0
20/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	205,114.0000	207,250.0000	1.041	0	0	0
20/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	302.0000	274.0000	(9.272)	0	0	0
20/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	230,980.0000	233,146.0000	0.938	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
20/01/2006	R186	2006/08/03			Bond Future	7.0580	7.0420	(0.227)	0.0000	0.0000	0
20/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	41,948.0000	40,728.0000	(2.908)	0	0	0
20/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	34,018.0000	34,979.0000	2.825	0	0	0
20/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,682.0000	12,184.0000	(3.927)	0	0	0
20/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	28,266.0000	27,340.0000	(3.276)	0	0	0
20/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	54,034.0000	55,288.0000	2.321	0	0	0
20/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,250.0000	8,875.0000	(4.054)	0	0	0
20/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	128,957.0000	130,762.0000	1.400	0	0	0
20/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	208,227.0000	210,225.0000	0.960	0	0	0
20/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	102,216.0000	103,900.0000	1.647	0	0	0
20/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,384.0000	5,158.0000	(4.198)	0	0	0
20/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	182,250.0000	184,204.0000	1.072	0	0	0
20/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,967.0000	6,678.0000	(4.148)	0	0	0
20/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,285.0000	4,103.0000	(4.247)	0	0	0
20/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,609.0000	2,488.0000	(4.638)	0	0	0
20/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	232,679.0000	234,738.0000	0.885	0	0	0
20/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	77,151.0000	78,648.0000	1.940	0	0	0
20/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,547.0000	1,468.0000	(5.107)	0	0	0
20/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	256,837.0000	258,939.0000	0.818	0	0	0
20/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	155,769.0000	157,661.0000	1.215	0	0	0
20/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	18,913.0000	18,229.0000	(3.617)	0	0	0
20/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	18,420.0000	19,062.0000	3.485	0	0	0
20/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	61,328.0000	59,789.0000	(2.509)	0	0	0
20/01/2006	R186	2006/11/02			Bond Future	7.0540	7.0370	(0.241)	0.0000	0.0000	0
20/01/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	28,788.0000	58,124.0000	101.904	0	0	0
20/01/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	21,458.0000	53,095.0000	147.437	0	0	0
20/01/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	9,609.0000	38,602.0000	301.728	0	0	0
20/01/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	119,933.0000	134,705.0000	12.317	0	0	0
20/01/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	91,294.0000	111,547.0000	22.184	0	0	0
20/01/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	5,535.0000	29,248.0000	428.419	0	0	0
20/01/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	63,897.0000	89,912.0000	40.714	0	0	0
20/01/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	13,765.0000	41,869.0000	204.170	0	0	0
20/01/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	506.0000	12,977.0000	2464.625	0	0	0
20/01/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	51,650.0000	78,342.0000	51.679	0	0	0

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20/01/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	39,885.0000	70,290.0000	76.232	0	0	0
20/01/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	148,457.0000	158,880.0000	7.021	0	0	0
20/01/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	1,846.0000	19,797.0000	972.427	0	0	0
20/01/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	176,264.0000	183,604.0000	4.164	0	0	0
20/01/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	0.0000	1,735.0000	100.000	0	0	0
20/01/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	114.0000	8,236.0000	7124.561	0	0	0
20/01/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	81,534.0000	102,674.0000	25.928	0	0	0
20/01/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	229,157.0000	233,193.0000	1.761	0	0	0
20/01/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3,466.0000	26,907.0000	676.313	0	0	0
20/01/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	203,170.0000	208,479.0000	2.613	0	0	0
20/01/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3.0000	3,011.0000	100266.667	0	0	0
20/01/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	21.0000	5,060.0000	23995.238	0	0	0
20/01/2006	R186	2007/02/01			Bond Future	7.0530	7.0530	-	0.0000	0.0000	0
20/01/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	111,893.0000	111,689.0000	(0.182)	0	0	0
20/01/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	90,982.0000	90,751.0000	(0.254)	0	0	0
20/01/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	22,950.0000	22,747.0000	(0.885)	0	0	0
20/01/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	71,974.0000	71,724.0000	(0.347)	0	0	0
20/01/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	82,538.0000	82,288.0000	(0.303)	0	0	0
20/01/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	55,221.0000	54,965.0000	(0.464)	0	0	0
20/01/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	40,959.0000	40,709.0000	(0.610)	0	0	0
20/01/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	62,361.0000	62,105.0000	(0.411)	0	0	0
20/01/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	45,915.0000	45,665.0000	(0.544)	0	0	0
20/01/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	134,286.0000	134,115.0000	(0.127)	0	0	0
20/01/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,480.0000	2,425.0000	(2.218)	0	0	0
20/01/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	157,717.0000	157,580.0000	(0.087)	0	0	0
20/01/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	106,588.0000	106,357.0000	(0.217)	0	0	0
20/01/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	230,291.0000	230,236.0000	(0.024)	0	0	0
20/01/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,095.0000	4,017.0000	(1.905)	0	0	0
20/01/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	206,057.0000	205,979.0000	(0.038)	0	0	0
20/01/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,573.0000	6,467.0000	(1.613)	0	0	0
20/01/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,562.0000	15,391.0000	(1.099)	0	0	0
20/01/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,258.0000	10,121.0000	(1.336)	0	0	0
20/01/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	181,764.0000	181,659.0000	(0.058)	0	0	0
20/01/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	29,274.0000	29,043.0000	(0.789)	0	0	0
20/01/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	32,911.0000	32,681.0000	(0.699)	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
20/01/2006	R194	2006/02/02			Bond Future	7.0690	7.0590	(0.141)	0.0000	0.0000	50
20/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	17,979.0000	18,174.0000	1.085	0	0	0
20/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	957.0000	977.0000	2.090	0	0	0
20/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	36,848.0000	37,043.0000	0.529	0	0	0
20/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	27,470.0000	27,665.0000	0.710	0	0	0
20/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	2,306.0000	2,130.0000	(7.632)	0	0	0
20/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	32,173.0000	32,368.0000	0.606	0	0	0
20/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	22,738.0000	22,934.0000	0.862	0	0	0
20/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	13,192.0000	13,387.0000	1.478	0	0	0
20/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	41.0000	29.0000	(29.268)	0	0	0
20/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	11,189.0000	10,994.0000	(1.743)	0	0	0
20/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	16,153.0000	15,957.0000	(1.213)	0	0	0
20/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	6,316.0000	6,117.0000	(3.151)	0	0	0
20/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	63.0000	59.0000	(6.349)	0	0	0
20/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	8,414.0000	8,597.0000	2.175	0	0	0
20/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	3,959.0000	4,080.0000	3.056	0	0	0
20/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	432.0000	358.0000	(17.130)	0	0	0
20/01/2006	R194	2006/05/04			Bond Future	7.0500	7.0370	(0.184)	0.0000	0.0000	0
20/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	680.0000	642.0000	(5.588)	0	0	0
20/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	241.0000	250.0000	3.734	0	0	0
20/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,689.0000	12,875.0000	1.466	0	0	0
20/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	672.0000	696.0000	3.571	0	0	0
20/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	359.0000	336.0000	(6.407)	0	0	0
20/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,192.0000	13,976.0000	(1.522)	0	0	0
20/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,612.0000	16,814.0000	1.216	0	0	0
20/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,332.0000	2,235.0000	(4.160)	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
20/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	9,029.0000	9,191.0000	1.794	0	0	0
20/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,289.0000	1,226.0000	(4.888)	0	0	0
20/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	5,781.0000	5,910.0000	2.231	0	0	0
20/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,055.0000	33,276.0000	0.669	0	0	0
20/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,688.0000	20,899.0000	1.020	0	0	0
20/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,781.0000	6,606.0000	(2.581)	0	0	0
20/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	52.0000	48.0000	(7.692)	0	0	0
20/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	214.0000	199.0000	(7.009)	0	0	0
20/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,578.0000	1,628.0000	3.169	0	0	0
20/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,237.0000	10,036.0000	(1.963)	0	0	0
20/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,802.0000	25,017.0000	0.867	0	0	0
20/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	81.0000	75.0000	(7.407)	0	0	0
20/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,039.0000	3,902.0000	(3.392)	0	0	0
20/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	128.0000	119.0000	(7.031)	0	0	0
20/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,174.0000	3,262.0000	2.773	0	0	0
20/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,931.0000	29,150.0000	0.757	0	0	0
20/01/2006	R194	2006/08/03			Bond Future	7.0020	6.9850	(0.243)	0.0000	0.0000	0
20/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,751.0000	1,686.0000	(3.712)	0	0	0
20/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,247.0000	1,198.0000	(3.929)	0	0	0
20/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,076.0000	16,282.0000	1.281	0	0	0
20/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,892.0000	13,082.0000	1.474	0	0	0
20/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,464.0000	2,380.0000	(3.409)	0	0	0
20/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,900.0000	10,071.0000	1.727	0	0	0
20/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,455.0000	19,672.0000	1.115	0	0	0
20/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,466.0000	3,357.0000	(3.145)	0	0	0
20/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	957.0000	918.0000	(4.075)	0	0	0
20/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,178.0000	7,324.0000	2.034	0	0	0
20/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	762.0000	731.0000	(4.068)	0	0	0
20/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,391.0000	26,621.0000	0.872	0	0	0
20/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	607.0000	582.0000	(4.119)	0	0	0
20/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,969.0000	6,800.0000	(2.425)	0	0	0
20/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,847.0000	4,708.0000	(2.868)	0	0	0
20/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	502.0000	481.0000	(4.183)	0	0	0
20/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,902.0000	30,137.0000	0.786	0	0	0
20/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,179.0000	3,265.0000	2.705	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
20/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,912.0000	23,136.0000	0.978	0	0	0
20/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,817.0000	4,933.0000	2.408	0	0	0
20/01/2006	R194	2006/11/02			Bond Future	6.9630	6.9430	(0.287)	0.0000	0.0000	0
20/01/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	12,766.0000	2,247.0000	(82.399)	0	0	0
20/01/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	18,909.0000	7,378.0000	(60.982)	0	0	0
20/01/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	10,454.0000	1,149.0000	(89.009)	0	0	0
20/01/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	18,440.0000	6,655.0000	(63.910)	0	0	0
20/01/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	17,379.0000	5,862.0000	(66.270)	0	0	0
20/01/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	21,827.0000	10,211.0000	(53.218)	0	0	0
20/01/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	23,660.0000	12,334.0000	(47.870)	0	0	0
20/01/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	14,557.0000	3,484.0000	(76.066)	0	0	0
20/01/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	20,087.0000	8,316.0000	(58.600)	0	0	0
20/01/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	13,265.0000	2,601.0000	(80.392)	0	0	0
20/01/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	25,587.0000	14,669.0000	(42.670)	0	0	0
20/01/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	20,518.0000	9,114.0000	(55.580)	0	0	0
20/01/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	15,928.0000	4,567.0000	(71.327)	0	0	0
20/01/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	22,205.0000	11,064.0000	(50.173)	0	0	0
20/01/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	16,885.0000	5,228.0000	(69.038)	0	0	0
20/01/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	29,701.0000	20,651.0000	(30.470)	0	0	0
20/01/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	11,568.0000	1,625.0000	(85.953)	0	0	0
20/01/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	27,719.0000	18,030.0000	(34.954)	0	0	0
20/01/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,423.0000	4,027.0000	(73.890)	0	0	0
20/01/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	14,050.0000	3,040.0000	(78.363)	0	0	0
20/01/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	23,969.0000	13,213.0000	(44.875)	0	0	0
20/01/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	25,808.0000	15,543.0000	(39.774)	0	0	0
20/01/2006	R194	2007/02/01			Bond Future	6.9430	6.9430	-	0.0000	0.0000	0
20/01/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,329.0000	3,323.0000	(0.180)	0	0	0
20/01/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,860.0000	3,853.0000	(0.181)	0	0	0
20/01/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,015.0000	7,009.0000	(0.086)	0	0	0
20/01/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,656.0000	9,649.0000	(0.072)	0	0	0
20/01/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,356.0000	6,349.0000	(0.110)	0	0	0
20/01/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,624.0000	8,618.0000	(0.070)	0	0	0
20/01/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,908.0000	7,902.0000	(0.076)	0	0	0
20/01/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,365.0000	4,358.0000	(0.160)	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
20/01/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,909.0000	2,903.0000	(0.206)	0	0	0
20/01/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,856.0000	18,853.0000	(0.016)	0	0	0
20/01/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,142.0000	2,136.0000	(0.280)	0	0	0
20/01/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5,593.0000	5,586.0000	(0.125)	0	0	0
20/01/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	734.0000	731.0000	(0.409)	0	0	0
20/01/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,006.0000	4,999.0000	(0.140)	0	0	0
20/01/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,479.0000	2,473.0000	(0.242)	0	0	0
20/01/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	487.0000	485.0000	(0.411)	0	0	0
20/01/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,406.0000	10,400.0000	(0.058)	0	0	0
20/01/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,591.0000	16,588.0000	(0.018)	0	0	0
20/01/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	14,412.0000	14,408.0000	(0.028)	0	0	0
20/01/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,077.0000	1,073.0000	(0.371)	0	0	0
20/01/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	12,343.0000	12,338.0000	(0.041)	0	0	0
20/01/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,538.0000	1,533.0000	(0.325)	0	0	0
20/01/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,583.0000	11,578.0000	(0.043)	0	0	0
20/01/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,799.0000	1,794.0000	(0.278)	0	0	0
20/01/2006	R201	2006/02/02			Bond Future	7.3980	7.3830	(0.203)	0.0000	0.0000	0
20/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	12,579.0000	11,649.0000	(7.393)	0	0	0
20/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	2,494.0000	2,580.0000	3.448	0	0	0
20/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	24,176.0000	25,027.0000	3.520	0	0	0
20/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	3,686.0000	3,145.0000	(14.677)	0	0	0
20/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	27,604.0000	26,581.0000	(3.706)	0	0	0
20/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	207.0000	201.0000	(2.899)	0	0	0
20/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	55,804.0000	56,817.0000	1.815	0	0	0
20/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
20/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	10,567.0000	11,043.0000	4.505	0	0	0
20/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	77.0000	49.0000	(36.364)	0	0	0
20/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	39,892.0000	40,881.0000	2.479	0	0	0
20/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
20/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	663.0000	497.0000	(25.038)	0	0	0
20/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	63,082.0000	62,065.0000	(1.612)	0	0	0
20/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	45,066.0000	44,048.0000	(2.259)	0	0	0
20/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	71,463.0000	72,480.0000	1.423	0	0	0
20/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	86,822.0000	87,839.0000	1.171	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
20/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	116,644.0000	117,661.0000	0.872	0	0	0
20/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	101,880.0000	102,897.0000	0.998	0	0	0
20/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R201	2006/05/04			Bond Future	7.4080	7.3920	(0.216)	0.0000	0.0000	0
20/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	114,264.0000	115,282.0000	0.891	0	0	0
20/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	598.0000	555.0000	(7.191)	0	0	0
20/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,154.0000	1,081.0000	(6.326)	0	0	0
20/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	86,085.0000	87,044.0000	1.114	0	0	0
20/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,686.0000	1,585.0000	(5.991)	0	0	0
20/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	100,327.0000	101,315.0000	0.985	0	0	0
20/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	21,015.0000	21,532.0000	2.460	0	0	0
20/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	71,848.0000	72,766.0000	1.278	0	0	0
20/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	14,943.0000	14,399.0000	(3.641)	0	0	0
20/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,512.0000	2,370.0000	(5.653)	0	0	0
20/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	31,817.0000	32,477.0000	2.074	0	0	0
20/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	9,464.0000	9,064.0000	(4.227)	0	0	0
20/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	5,858.0000	5,576.0000	(4.814)	0	0	0
20/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	44,177.0000	44,956.0000	1.763	0	0	0
20/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	57,787.0000	58,648.0000	1.490	0	0	0
20/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	3,809.0000	3,609.0000	(5.251)	0	0	0
20/01/2006	R201	2006/08/03			Bond Future	7.4140	7.3970	(0.229)	0.0000	0.0000	0
20/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	27,742.0000	28,285.0000	1.957	0	0	0
20/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	22,193.0000	21,634.0000	(2.519)	0	0	0
20/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	75,154.0000	76,012.0000	1.142	0	0	0
20/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	7,676.0000	7,433.0000	(3.166)	0	0	0
20/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,189.0000	5,988.0000	(3.248)	0	0	0
20/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	88,430.0000	89,330.0000	1.018	0	0	0
20/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	114,394.0000	115,371.0000	0.854	0	0	0
20/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,451.0000	3,326.0000	(3.622)	0	0	0
20/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	101,790.0000	102,723.0000	0.917	0	0	0
20/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,063.0000	4,895.0000	(3.318)	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
20/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	9,662.0000	9,366.0000	(3.064)	0	0	0
20/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	16,556.0000	16,102.0000	(2.742)	0	0	0
20/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	38,032.0000	38,679.0000	1.701	0	0	0
20/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	62,097.0000	62,901.0000	1.295	0	0	0
20/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	49,445.0000	50,182.0000	1.491	0	0	0
20/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	12,343.0000	11,979.0000	(2.949)	0	0	0
20/01/2006	R201	2006/11/02			Bond Future	7.4210	7.4030	(0.243)	0.0000	0.0000	0
20/01/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	25,696.0000	38,953.0000	51.592	0	0	0
20/01/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	31,475.0000	45,341.0000	44.054	0	0	0
20/01/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	14,817.0000	29,212.0000	97.152	0	0	0
20/01/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	10,928.0000	23,655.0000	116.462	0	0	0
20/01/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	17,253.0000	30,649.0000	77.644	0	0	0
20/01/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	9,256.0000	22,706.0000	145.311	0	0	0
20/01/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	22,232.0000	36,767.0000	65.379	0	0	0
20/01/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	36,294.0000	48,605.0000	33.920	0	0	0
20/01/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	5,387.0000	17,244.0000	220.104	0	0	0
20/01/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	48,887.0000	59,606.0000	21.926	0	0	0
20/01/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	42,328.0000	54,860.0000	29.607	0	0	0
20/01/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,501.0000	17,894.0000	175.250	0	0	0
20/01/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	67,430.0000	76,304.0000	13.160	0	0	0
20/01/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	80,914.0000	87,965.0000	8.714	0	0	0
20/01/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,618.0000	13,257.0000	266.418	0	0	0
20/01/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	54,445.0000	65,223.0000	19.796	0	0	0
20/01/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	907.0000	6,819.0000	651.819	0	0	0
20/01/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	1,878.0000	9,614.0000	411.928	0	0	0
20/01/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	169.0000	3,206.0000	1797.041	0	0	0
20/01/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	94,606.0000	100,068.0000	5.773	0	0	0
20/01/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	407.0000	4,730.0000	1062.162	0	0	0
20/01/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	108,302.0000	112,478.0000	3.856	0	0	0
20/01/2006	R201	2007/02/01			Bond Future	7.4350	7.0820	(4.748)	0.0000	0.0000	0
20/01/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	23,595.0000	14,851.0000	(37.059)	0	0	0
20/01/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	27,592.0000	40,891.0000	48.199	0	0	0
20/01/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	56,618.0000	75,023.0000	32.507	0	0	0
20/01/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,832.0000	4,194.0000	(46.450)	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
20/01/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,717.0000	6,639.0000	(43.339)	0	0	0
20/01/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	16,913.0000	10,114.0000	(40.200)	0	0	0
20/01/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	45,843.0000	62,807.0000	37.005	0	0	0
20/01/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	36,111.0000	51,354.0000	42.212	0	0	0
20/01/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	68,229.0000	87,775.0000	28.648	0	0	0
20/01/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,125.0000	1,486.0000	(52.448)	0	0	0
20/01/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,065.0000	447.0000	(58.028)	0	0	0
20/01/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	80,453.0000	100,856.0000	25.360	0	0	0
20/01/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	105,927.0000	127,351.0000	20.225	0	0	0
20/01/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	93,080.0000	114,092.0000	22.574	0	0	0
20/01/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,862.0000	832.0000	(55.317)	0	0	0
20/01/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	31,873.0000	21,051.0000	(33.954)	0	0	0
20/01/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,043.0000	2,547.0000	(49.494)	0	0	0
20/01/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	41,779.0000	28,859.0000	(30.925)	0	0	0
20/01/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	20,391.0000	31,612.0000	55.029	0	0	0
20/01/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	14,534.0000	23,657.0000	62.770	0	0	0
20/01/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	9,964.0000	17,089.0000	71.507	0	0	0
20/01/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	53,262.0000	38,343.0000	(28.011)	0	0	0
20/01/2006	R203	2006/02/02			Bond Future	7.3780	7.3620	(0.217)	0.0000	0.0000	0
20/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	67,200.0000	68,489.0000	1.918	0	0	0
20/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	3,087.0000	1,886.0000	(38.905)	0	0	0
20/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	12,844.0000	12,931.0000	0.677	0	0	0
20/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	29,685.0000	30,759.0000	3.618	0	0	0
20/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	302.0000	87.0000	(71.192)	0	0	0
20/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	48,537.0000	49,816.0000	2.635	0	0	0
20/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	11.0000	1.0000	(90.909)	0	0	0
20/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	13,335.0000	11,490.0000	(13.836)	0	0	0
20/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	2,970.0000	2,412.0000	(18.788)	0	0	0
20/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	85,417.0000	86,705.0000	1.508	0	0	0
20/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	31,277.0000	29,837.0000	(4.604)	0	0	0
20/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	277.0000	126.0000	(54.513)	0	0	0
20/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	103,189.0000	104,478.0000	1.249	0	0	0
20/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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20/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	120,530.0000	121,819.0000	1.069	0	0	0
20/01/2006	R203	2006/05/04			Bond Future	7.3840	7.3680	(0.217)	0.0000	0.0000	0
20/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	1,985.0000	825.0000	(58.438)	0	0	0
20/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	51,752.0000	50,982.0000	(1.488)	0	0	0
20/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	8,710.0000	5,680.0000	(34.788)	0	0	0
20/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	67,785.0000	67,894.0000	0.161	0	0	0
20/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	37,201.0000	35,440.0000	(4.734)	0	0	0
20/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	4,378.0000	2,340.0000	(46.551)	0	0	0
20/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	24,860.0000	22,325.0000	(10.197)	0	0	0
20/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	15,718.0000	11,915.0000	(24.195)	0	0	0
20/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	25,936.0000	21,887.0000	(15.612)	0	0	0
20/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	101,630.0000	102,668.0000	1.021	0	0	0
20/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	15,246.0000	12,466.0000	(18.234)	0	0	0
20/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	294.0000	62.0000	(78.912)	0	0	0
20/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	808.0000	247.0000	(69.431)	0	0	0
20/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	84,592.0000	85,300.0000	0.837	0	0	0
20/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	39,491.0000	35,787.0000	(9.379)	0	0	0
20/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	118,565.0000	119,751.0000	1.000	0	0	0
20/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	8,474.0000	6,040.0000	(28.723)	0	0	0
20/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	96.0000	13.0000	(86.458)	0	0	0
20/01/2006	R203	2006/08/03			Bond Future	7.3860	7.3690	(0.230)	0.0000	0.0000	0
20/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	56,128.0000	53,989.0000	(3.811)	0	0	0
20/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	9,594.0000	6,126.0000	(36.148)	0	0	0
20/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	70,467.0000	69,233.0000	(1.751)	0	0	0
20/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	15,192.0000	10,893.0000	(28.298)	0	0	0
20/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	43,111.0000	40,139.0000	(6.894)	0	0	0
20/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	5,758.0000	3,196.0000	(44.495)	0	0	0
20/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	22,345.0000	18,592.0000	(16.796)	0	0	0
20/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	31,768.0000	28,214.0000	(11.187)	0	0	0
20/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	33,031.0000	27,950.0000	(15.383)	0	0	0
20/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	14,927.0000	11,390.0000	(23.695)	0	0	0
20/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	45,626.0000	40,762.0000	(10.661)	0	0	0
20/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,279.0000	1,542.0000	(52.973)	0	0	0

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20/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	22,919.0000	18,037.0000	(21.301)	0	0	0
20/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	117,602.0000	118,309.0000	0.601	0	0	0
20/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,769.0000	687.0000	(61.164)	0	0	0
20/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	101,548.0000	101,795.0000	0.243	0	0	0
20/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	85,732.0000	85,324.0000	(0.476)	0	0	0
20/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	903.0000	282.0000	(68.771)	0	0	0
20/01/2006	R203	2006/11/02			Bond Future	7.3920	7.3750	(0.230)	0.0000	0.0000	0
20/01/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	254.0000	1,775.0000	598.819	0	0	0
20/01/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	7,706.0000	15,281.0000	98.300	0	0	0
20/01/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	54,595.0000	59,281.0000	8.583	0	0	0
20/01/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	14,123.0000	22,696.0000	60.702	0	0	0
20/01/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	3,748.0000	9,741.0000	159.899	0	0	0
20/01/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1,607.0000	5,854.0000	264.281	0	0	0
20/01/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	23,355.0000	32,067.0000	37.303	0	0	0
20/01/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	73,112.0000	76,053.0000	4.023	0	0	0
20/01/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	15,102.0000	22,507.0000	49.033	0	0	0
20/01/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	25,103.0000	32,370.0000	28.949	0	0	0
20/01/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	38,382.0000	44,650.0000	16.331	0	0	0
20/01/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	8,274.0000	14,961.0000	80.819	0	0	0
20/01/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	81,516.0000	85,374.0000	4.733	0	0	0
20/01/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	35,309.0000	43,303.0000	22.640	0	0	0
20/01/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	98,145.0000	100,973.0000	2.881	0	0	0
20/01/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	1,817.0000	5,715.0000	214.529	0	0	0
20/01/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	720.0000	3,271.0000	354.306	0	0	0
20/01/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	4,093.0000	9,481.0000	131.639	0	0	0
20/01/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	49,473.0000	56,167.0000	13.531	0	0	0
20/01/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	65,113.0000	70,318.0000	7.994	0	0	0
20/01/2006	R203	2007/02/01			Bond Future	7.4040	7.4000	(0.054)	0.0000	0.0000	0
20/01/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	63,787.0000	63,474.0000	(0.491)	0	0	0
20/01/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	45,556.0000	45,646.0000	0.198	0	0	0
20/01/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,819.0000	27,572.0000	(0.888)	0	0	0
20/01/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	37,764.0000	37,488.0000	(0.731)	0	0	0
20/01/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	18,686.0000	18,690.0000	0.021	0	0	0
20/01/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	49,763.0000	49,464.0000	(0.601)	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
20/01/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,855.0000	19,643.0000	(1.068)	0	0	0
20/01/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	26,056.0000	26,082.0000	0.100	0	0	0
20/01/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	57,472.0000	57,598.0000	0.219	0	0	0
20/01/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	35,033.0000	35,088.0000	0.157	0	0	0
20/01/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	114,170.0000	114,419.0000	0.218	0	0	0
20/01/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	70,556.0000	70,719.0000	0.231	0	0	0
20/01/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	12,884.0000	12,873.0000	(0.085)	0	0	0
20/01/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,180.0000	2,127.0000	(2.431)	0	0	0
20/01/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	13,708.0000	13,532.0000	(1.284)	0	0	0
20/01/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,649.0000	3,573.0000	(2.083)	0	0	0
20/01/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,883.0000	5,777.0000	(1.802)	0	0	0
20/01/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	84,544.0000	84,741.0000	0.233	0	0	0
20/01/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	99,166.0000	99,391.0000	0.227	0	0	0
20/01/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	79,717.0000	79,396.0000	(0.403)	0	0	0
20/01/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	9,142.0000	9,003.0000	(1.520)	0	0	0
20/01/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	8,516.0000	8,498.0000	(0.211)	0	0	0
20/01/2006	R204	2006/02/02			Bond Future	7.3570	7.3470	(0.136)	0.0000	0.0000	0
20/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	52,927.0000	53,771.0000	1.595	0	0	0
20/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	9.0000	1.0000	(88.889)	0	0	0
20/01/2006	R204	2006/05/04			Bond Future	7.3640	7.3530	(0.149)	0.0000	0.0000	0
20/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	4,457.0000	2,429.0000	(45.501)	0	0	0
20/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	56,156.0000	55,054.0000	(1.962)	0	0	0
20/01/2006	R204	2006/08/03			Bond Future	7.3670	7.3550	(0.163)	0.0000	0.0000	0
20/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	60,804.0000	58,298.0000	(4.121)	0	0	0
20/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	9,983.0000	6,481.0000	(35.080)	0	0	0
20/01/2006	R204	2006/11/02			Bond Future	7.3710	7.3590	(0.163)	0.0000	0.0000	0
20/01/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	24,586.0000	35,155.0000	42.988	0	0	0
20/01/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	14,617.0000	26,169.0000	79.031	0	0	0
20/01/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	122,801.0000	124,960.0000	1.758	0	0	0
20/01/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	161.0000	2,262.0000	1304.969	0	0	0
20/01/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	38,671.0000	48,036.0000	24.217	0	0	0
20/01/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	7,702.0000	18,049.0000	134.342	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
20/01/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	24,715.0000	36,248.0000	46.664	0	0	0
20/01/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	56,088.0000	63,386.0000	13.012	0	0	0
20/01/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	76,081.0000	81,034.0000	6.510	0	0	0
20/01/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	45.0000	1,220.0000	2611.111	0	0	0
20/01/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	3,562.0000	11,843.0000	232.482	0	0	0
20/01/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	14,223.0000	24,774.0000	74.183	0	0	0
20/01/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	1,426.0000	7,363.0000	416.339	0	0	0
20/01/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	7,401.0000	16,767.0000	126.550	0	0	0
20/01/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	37,829.0000	48,178.0000	27.357	0	0	0
20/01/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	508.0000	3,999.0000	687.205	0	0	0
20/01/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	87,748.0000	92,222.0000	5.099	0	0	0
20/01/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	105,386.0000	108,470.0000	2.926	0	0	0
20/01/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	70,195.0000	76,518.0000	9.008	0	0	0
20/01/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	53,286.0000	61,713.0000	15.815	0	0	0
20/01/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	1,407.0000	6,747.0000	379.531	0	0	0
20/01/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	3,431.0000	10,875.0000	216.963	0	0	0
20/01/2006	R204	2007/02/01			Bond Future	7.3790	7.3680	(0.149)	0.0000	0.0000	0
20/01/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	39,508.0000	38,936.0000	(1.448)	0	0	0
20/01/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	52,165.0000	51,514.0000	(1.248)	0	0	0
20/01/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	29,028.0000	29,345.0000	1.092	0	0	0
20/01/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	67,020.0000	66,301.0000	(1.073)	0	0	0
20/01/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	14,583.0000	14,753.0000	1.166	0	0	0
20/01/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	20,976.0000	21,214.0000	1.135	0	0	0
20/01/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	29,059.0000	28,572.0000	(1.676)	0	0	0
20/01/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	50,101.0000	50,589.0000	0.974	0	0	0
20/01/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	83,965.0000	83,192.0000	(0.921)	0	0	0
20/01/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,720.0000	20,320.0000	(1.931)	0	0	0
20/01/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	122,909.0000	123,714.0000	0.655	0	0	0
20/01/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	14,300.0000	13,983.0000	(2.217)	0	0	0
20/01/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,292.0000	2,209.0000	(3.621)	0	0	0
20/01/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,822.0000	3,699.0000	(3.218)	0	0	0
20/01/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	107,101.0000	107,865.0000	0.713	0	0	0
20/01/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,148.0000	5,971.0000	(2.879)	0	0	0
20/01/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	91,646.0000	92,358.0000	0.777	0	0	0
20/01/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	62,863.0000	63,435.0000	0.910	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
20/01/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	76,805.0000	77,453.0000	0.844	0	0	0
20/01/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	9,541.0000	9,300.0000	(2.526)	0	0	0
20/01/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	9,727.0000	9,841.0000	1.172	0	0	0
20/01/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	38,764.0000	39,165.0000	1.034	0	0	0
20/01/2006	R207	2006/02/02			Bond Future	7.3300	7.3220	(0.109)	0.0000	0.0000	0
20/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	7.0000	1.0000	(85.714)	0	0	0
20/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	55,432.0000	56,114.0000	1.230	0	0	0
20/01/2006	R207	2006/05/04			Bond Future	7.3360	7.3280	(0.109)	0.0000	0.0000	0
20/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	58,580.0000	57,348.0000	(2.103)	0	0	0
20/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	4,212.0000	2,298.0000	(45.442)	0	0	0
20/01/2006	R207	2006/08/03			Bond Future	7.3390	7.3310	(0.109)	0.0000	0.0000	0
20/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	9,689.0000	6,262.0000	(35.370)	0	0	0
20/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	63,242.0000	60,489.0000	(4.353)	0	0	0
20/01/2006	R207	2006/11/02			Bond Future	7.3410	7.3320	(0.123)	0.0000	0.0000	0
20/01/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	880.0000	838.0000	(4.773)	0	0	0
20/01/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	72,767.0000	73,474.0000	0.972	0	0	0
20/01/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	90,690.0000	91,424.0000	0.809	0	0	0
20/01/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	22,076.0000	21,629.0000	(2.025)	0	0	0
20/01/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	108,513.0000	109,257.0000	0.686	0	0	0
20/01/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,791.0000	5,605.0000	(3.212)	0	0	0
20/01/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	274.0000	259.0000	(5.474)	0	0	0
20/01/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	14,468.0000	14,771.0000	2.094	0	0	0
20/01/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	39,040.0000	39,604.0000	1.445	0	0	0
20/01/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	36,197.0000	35,627.0000	(1.575)	0	0	0
20/01/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	55,265.0000	55,918.0000	1.182	0	0	0
20/01/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	73.0000	68.0000	(6.849)	0	0	0
20/01/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	3,150.0000	3,238.0000	2.794	0	0	0
20/01/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,428.0000	2,332.0000	(3.954)	0	0	0
20/01/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	53,977.0000	53,317.0000	(1.223)	0	0	0
20/01/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	25,148.0000	25,588.0000	1.750	0	0	0
20/01/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	12,041.0000	11,732.0000	(2.566)	0	0	0
20/01/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	7,285.0000	7,463.0000	2.443	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
20/01/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	125,991.0000	126,739.0000	0.594	0	0	0
20/01/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	17.0000	15.0000	(11.765)	0	0	0
20/01/2006	R207	2007/02/01			Bond Future	7.3470	7.4000	0.721	0.0000	0.0000	0
20/01/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	30,970.0000	28,772.0000	(7.097)	0	0	0
20/01/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	38,983.0000	41,127.0000	5.500	0	0	0
20/01/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	9,346.0000	10,083.0000	7.886	0	0	0
20/01/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	94,993.0000	91,162.0000	(4.033)	0	0	0
20/01/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	6,021.0000	6,533.0000	8.504	0	0	0
20/01/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	110,574.0000	106,572.0000	(3.619)	0	0	0
20/01/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,747.0000	4,087.0000	9.074	0	0	0
20/01/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	79,970.0000	76,365.0000	(4.508)	0	0	0
20/01/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,250.0000	2,468.0000	9.689	0	0	0
20/01/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	126,454.0000	122,330.0000	(3.261)	0	0	0
20/01/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	10,643.0000	9,602.0000	(9.781)	0	0	0
20/01/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	14,021.0000	15,041.0000	7.275	0	0	0
20/01/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,347.0000	21,704.0000	6.669	0	0	0
20/01/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	15,813.0000	14,418.0000	(8.822)	0	0	0
20/01/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	66,528.0000	69,475.0000	4.430	0	0	0
20/01/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	22,554.0000	20,767.0000	(7.923)	0	0	0
20/01/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	51,621.0000	54,176.0000	4.950	0	0	0
20/01/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	41,064.0000	38,459.0000	(6.344)	0	0	0
20/01/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	65,788.0000	62,466.0000	(5.050)	0	0	0
20/01/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	52,734.0000	49,749.0000	(5.660)	0	0	0
20/01/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	28,598.0000	30,335.0000	6.074	0	0	0
20/01/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	83,617.0000	86,918.0000	3.948	0	0	0

Grand Total:

2,777