

# Derivatives High/Low Report

High/Low for 23/01/2006

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
23/01/2006	GOVI 2006/02/02			jGovi	238.1100	237.7700	(0.143)	0.0000	0.0000	506
23/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	81,132.0000	77,712.0000	(4.215)	0	0	0
23/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	32.0000	12.0000	(62.500)	0	0	0
23/01/2006	GOVI 2006/05/04			jGovi	242.3210	241.9670	(0.146)	0.0000	0.0000	220
23/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	123,485.0000	119,965.0000	(2.851)	0	0	0
23/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	275.0000	295.0000	7.273	0	0	0
23/01/2006	GOVI 2006/08/03			jGovi	246.6780	246.3260	(0.143)	0.0000	0.0000	0
23/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	345.0000	371.0000	7.536	0	0	0
23/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	167,125.0000	163,631.0000	(2.091)	0	0	0
23/01/2006	GOVI 2006/11/02			jGovi	251.0820	250.7430	(0.135)	0.0000	0.0000	0
23/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	211,048.0000	207,674.0000	(1.599)	0	0	0
23/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	228.0000	244.0000	7.018	0	0	0
23/01/2006	GOVI 2007/02/01			jGovi	255.4860	255.1630	(0.126)	0.0000	0.0000	0
23/01/2006	GOVI 2007/02/01	230.00	Put	jGovi	116.0000	124.0000	6.897	0	0	0
23/01/2006	GOVI 2007/02/01	230.00	Call	jGovi	254,976.0000	251,754.0000	(1.264)	0	0	0
23/01/2006	J152 2006/02/28			jSwap	7.1510	(9,499.4162)	(132940.389)	0.0000	0.0000	0
23/01/2006	J153 2010/08/31			jSwap	7.1990	7.2210	0.306	0.0000	0.0000	0
23/01/2006	J157 2015/09/15			jSwap	7.3930	7.4210	0.379	0.0000	0.0000	0

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23/01/2006	J186	2026/12/21			jSwap	7.0050	7.0350	0.428	0.0000	0.0000	0
23/01/2006	J194	2008/02/28			jSwap	7.0820	7.1020	0.282	0.0000	0.0000	0
23/01/2006	J201	2014/12/22			jSwap	7.3800	7.4090	0.393	0.0000	0.0000	0
23/01/2006	J203	2017/09/15			jSwap	7.3440	7.3780	0.463	0.0000	0.0000	0
23/01/2006	J204	2018/12/21			jSwap	7.3400	7.3750	0.477	0.0000	0.0000	0
23/01/2006	J207	2020/01/15			jSwap	7.3180	7.3500	0.437	0.0000	0.0000	0
23/01/2006	JBAR	2005/03/16			jBar	7.0380	7.0380	-	0.0000	0.0000	0
23/01/2006	JFRA	2006/02/02			jFra	7.0690	7.0630	(0.085)	0.0000	0.0000	0
23/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	479.0000	480.0000	0.209	0	0	0
23/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	36.0000	22.0000	(38.889)	0	0	0
23/01/2006	JFRA	2006/05/04			jFra	6.8370	6.8380	0.015	0.0000	0.0000	0
23/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	486.0000	477.0000	(1.852)	0	0	0
23/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	885.0000	875.0000	(1.130)	0	0	0
23/01/2006	JFRA	2006/08/03			jFra	6.8850	6.8730	(0.174)	0.0000	0.0000	0
23/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,153.0000	1,162.0000	0.781	0	0	0
23/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	871.0000	850.0000	(2.411)	0	0	0
23/01/2006	JFRA	2006/11/02			jFra	6.9610	6.9420	(0.273)	0.0000	0.0000	0
23/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,235.0000	1,205.0000	(2.429)	0	0	0
23/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,330.0000	1,348.0000	1.353	0	0	0
23/01/2006	JFRA	2007/02/01			jFra	7.1060	7.0890	(0.239)	0.0000	0.0000	500
23/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,009.0000	2,029.0000	0.996	0	0	0
23/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,044.0000	1,022.0000	(2.107)	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
23/01/2006	JFRA	2007/05/03			jFra	7.2180	7.2040	(0.194)	0.0000	0.0000	0
23/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,040.0000	2,054.0000	0.686	0	0	0
23/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,349.0000	1,329.0000	(1.483)	0	0	0
23/01/2006	JFRA	2007/08/02			jFra	7.2930	7.2920	(0.014)	0.0000	0.0000	0
23/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,092.0000	2,088.0000	(0.191)	0	0	0
23/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,585.0000	1,579.0000	(0.379)	0	0	0
23/01/2006	JFRA	2007/11/01			jFra	7.3450	7.3820	0.504	0.0000	0.0000	0
23/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,868.0000	1,910.0000	2.248	0	0	0
23/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,277.0000	2,220.0000	(2.503)	0	0	0
23/01/2006	JN02	2006/02/02			jNote	7.0860	7.0820	(0.056)	0.0000	0.0000	0
23/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	3,790.0000	3,664.0000	(3.325)	0	0	0
23/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	731.0000	533.0000	(27.086)	0	0	0
23/01/2006	JN02	2006/05/04			jNote	7.1210	7.1190	(0.028)	0.0000	0.0000	0
23/01/2006	JN02	2006/05/04	7.25	Put	Option on jNote	11,872.0000	11,736.0000	(1.146)	0	0	0
23/01/2006	JN02	2006/05/04	7.25	Call	Option on jNote	9,529.0000	9,359.0000	(1.784)	0	0	0
23/01/2006	JN02	2006/08/03			jNote	7.1990	7.2010	0.028	0.0000	0.0000	0
23/01/2006	JN02	2006/08/03	7.25	Put	Option on jNote	15,066.0000	14,934.0000	(0.876)	0	0	0
23/01/2006	JN02	2006/08/03	7.25	Call	Option on jNote	14,116.0000	14,021.0000	(0.673)	0	0	0
23/01/2006	JN02	2006/11/02			jNote	7.2000	7.2800	1.111	0.0000	0.0000	0
23/01/2006	JN02	2006/11/02	7.25	Put	Option on jNote	17,428.0000	17,281.0000	(0.843)	0	0	0
23/01/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,877.0000	17,837.0000	(0.224)	0	0	0
23/01/2006	JN05	2006/02/02			jNote	7.3700	7.3810	0.149	0.0000	0.0000	0
23/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	16,066.0000	15,510.0000	(3.461)	0	0	0
23/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	225.0000	130.0000	(42.222)	0	0	0
23/01/2006	JN05	2006/05/04			jNote	7.4060	7.4170	0.149	0.0000	0.0000	0
23/01/2006	JN05	2006/05/04	7.25	Put	Option on jNote	7,680.0000	7,346.0000	(4.349)	0	0	0
23/01/2006	JN05	2006/05/04	7.25	Call	Option on jNote	14,175.0000	14,298.0000	0.868	0	0	0

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23/01/2006	JN05	2006/08/03			jNote	7.4570	7.4680	0.148	0.0000	0.0000	0
23/01/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,224.0000	19,383.0000	0.827	0	0	0
23/01/2006	JN05	2006/08/03	7.25	Put	Option on jNote	10,617.0000	10,321.0000	(2.788)	0	0	0
23/01/2006	JN05	2006/11/02			jNote	7.5000	7.5180	0.240	0.0000	0.0000	0
23/01/2006	JN05	2006/11/02	7.25	Put	Option on jNote	12,771.0000	12,464.0000	(2.404)	0	0	0
23/01/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,365.0000	23,587.0000	0.950	0	0	0
23/01/2006	JN10	2006/02/02			jNote	7.4930	7.5070	0.187	0.0000	0.0000	0
23/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	56.0000	23.0000	(58.929)	0	0	0
23/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	35,657.0000	34,627.0000	(2.889)	0	0	0
23/01/2006	JN10	2006/05/04			jNote	7.5070	7.5230	0.213	0.0000	0.0000	0
23/01/2006	JN10	2006/05/04	7.25	Put	Option on jNote	3,898.0000	3,508.0000	(10.005)	0	0	0
23/01/2006	JN10	2006/05/04	7.25	Call	Option on jNote	21,923.0000	22,646.0000	3.298	0	0	0
23/01/2006	JN10	2006/08/03			jNote	7.5290	7.5470	0.239	0.0000	0.0000	0
23/01/2006	JN10	2006/08/03	7.25	Put	Option on jNote	6,723.0000	6,260.0000	(6.887)	0	0	0
23/01/2006	JN10	2006/08/03	7.25	Call	Option on jNote	26,257.0000	27,044.0000	2.997	0	0	0
23/01/2006	JN10	2006/11/02			jNote	7.5500	7.5710	0.278	0.0000	0.0000	0
23/01/2006	JN10	2006/11/02	7.25	Put	Option on jNote	8,958.0000	8,407.0000	(6.151)	0	0	0
23/01/2006	JN10	2006/11/02	7.25	Call	Option on jNote	29,905.0000	30,833.0000	3.103	0	0	0
23/01/2006	JROD	2006/01/31			jRod	6.5240	6.6710	2.253	0.0000	0.0000	0
23/01/2006	JROD	2006/02/28			jRod	6.5840	6.7290	2.202	0.0000	0.0000	0
23/01/2006	JROD	2006/03/31			jRod	6.7150	6.8530	2.055	0.0000	0.0000	0
23/01/2006	JROD	2006/04/28			jRod	6.7890	6.8590	1.031	0.0000	0.0000	0
23/01/2006	JROD	2006/05/31			jRod	6.8590	6.9290	1.021	0.0000	0.0000	0
23/01/2006	JROD	2006/06/30			jRod	6.9120	6.9830	1.027	0.0000	0.0000	0

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23/01/2006	JROD	2006/07/31			jRod	6.8830	6.9320	0.712	0.0000	0.0000	0
23/01/2006	JROD	2006/08/31			jRod	6.9150	6.9640	0.709	0.0000	0.0000	0
23/01/2006	R153	2006/02/02			Bond Future	7.2030	7.2290	0.361	0.0000	0.0000	267
23/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	3,755.0000	3,903.0000	3.941	0	0	0
23/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	3,624.0000	2,643.0000	(27.070)	0	0	0
23/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	13,253.0000	12,029.0000	(9.236)	0	0	0
23/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	27,718.0000	26,581.0000	(4.102)	0	0	0
23/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	12.0000	5.0000	(58.333)	0	0	0
23/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	11,335.0000	10,099.0000	(10.904)	0	0	0
23/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	29,820.0000	28,686.0000	(3.803)	0	0	0
23/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	986.0000	879.0000	(10.852)	0	0	0
23/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
23/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	64,931.0000	63,802.0000	(1.739)	0	0	0
23/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	1,431.0000	1,344.0000	(6.080)	0	0	0
23/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	31,920.0000	30,788.0000	(3.546)	0	0	0
23/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	9,508.0000	8,272.0000	(13.000)	0	0	0
23/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	64.0000	35.0000	(45.313)	0	0	0
23/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
23/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	7,797.0000	6,580.0000	(15.609)	0	0	0
23/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	21,418.0000	20,260.0000	(5.407)	0	0	0
23/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	19,925.0000	21,023.0000	5.511	0	0	0
23/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	2,025.0000	1,984.0000	(2.025)	0	0	0
23/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	19,334.0000	18,162.0000	(6.062)	0	0	0
23/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	40.0000	9.0000	(77.500)	0	0	0
23/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	663.0000	556.0000	(16.139)	0	0	0
23/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	6,295.0000	6,739.0000	7.053	0	0	0
23/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	15,238.0000	14,032.0000	(7.914)	0	0	0
23/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	278.0000	201.0000	(27.698)	0	0	0
23/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	34,017.0000	32,886.0000	(3.325)	0	0	0
23/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	17,270.0000	16,082.0000	(6.879)	0	0	0
23/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	75,008.0000	73,879.0000	(1.505)	0	0	0
23/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0

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23/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	174.0000	115.0000	(33.908)	0	0	0
23/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	107.0000	64.0000	(40.187)	0	0	0
23/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	9,606.0000	10,359.0000	7.839	0	0	0
23/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	38.0000	18.0000	(52.632)	0	0	1
23/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	435.0000	340.0000	(21.839)	0	0	0
23/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	23,513.0000	22,365.0000	(4.882)	0	0	1
23/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	6,230.0000	5,060.0000	(18.780)	0	0	0
23/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	1,193.0000	668.0000	(44.007)	0	0	0
23/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	54,741.0000	53,612.0000	(2.062)	0	0	0
23/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	2,616.0000	1,774.0000	(32.187)	0	0	0
23/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	746.0000	369.0000	(50.536)	0	0	0
23/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	7,863.0000	8,467.0000	7.682	0	0	2
23/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	4,921.0000	5,209.0000	5.852	0	0	0
23/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	2,793.0000	2,830.0000	1.325	0	0	1
23/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	1,809.0000	1,124.0000	(37.866)	0	0	0
23/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	44,436.0000	43,307.0000	(2.541)	0	0	1
23/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	4,833.0000	3,741.0000	(22.595)	0	0	0
23/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	25,615.0000	24,473.0000	(4.458)	0	0	2
23/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	22.0000	9.0000	(59.091)	0	0	0
23/01/2006	R153	2006/05/04			Bond Future	7.2030	7.2310	0.389	0.0000	0.0000	1
23/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	12,618.0000	11,845.0000	(6.126)	0	0	0
23/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	10,682.0000	11,064.0000	3.576	0	0	0
23/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	18,661.0000	17,744.0000	(4.914)	0	0	0
23/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	6,497.0000	6,733.0000	3.632	0	0	0
23/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	25,938.0000	24,914.0000	(3.948)	0	0	0
23/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	4,628.0000	4,196.0000	(9.334)	0	0	0
23/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	17.0000	17.0000	-	0	0	0
23/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	1,890.0000	1,950.0000	3.175	0	0	0
23/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	80,798.0000	79,644.0000	(1.428)	0	0	0
23/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	386.0000	393.0000	1.813	0	0	0
23/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,386.0000	51,240.0000	(2.188)	0	0	0
23/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	34,185.0000	33,093.0000	(3.194)	0	0	0

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23/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	16,354.0000	16,904.0000	3.363	0	0	0
23/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	7,949.0000	7,346.0000	(7.586)	0	0	0
23/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,484.0000	24,206.0000	3.074	0	0	0
23/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3,654.0000	3,783.0000	3.530	0	0	0
23/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	43,095.0000	41,966.0000	(2.620)	0	0	0
23/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	894.0000	918.0000	2.685	0	0	20
23/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	54.0000	53.0000	(1.852)	0	0	0
23/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,343.0000	70,189.0000	(1.618)	0	0	0
23/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	151.0000	152.0000	0.662	0	0	0
23/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	61,847.0000	60,695.0000	(1.863)	0	0	0
23/01/2006	R153	2006/08/03			Bond Future	7.1930	7.2220	0.403	0.0000	0.0000	0
23/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	15,139.0000	14,439.0000	(4.624)	0	0	0
23/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,921.0000	13,350.0000	3.320	0	0	0
23/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	61,288.0000	60,210.0000	(1.759)	0	0	0
23/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	69,921.0000	68,826.0000	(1.566)	0	0	0
23/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,518.0000	2,569.0000	2.025	0	0	0
23/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,057.0000	2,091.0000	1.653	0	0	0
23/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,131.0000	3,205.0000	2.363	0	0	0
23/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	36,010.0000	35,036.0000	(2.705)	0	0	0
23/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	52,715.0000	51,660.0000	(2.001)	0	0	0
23/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	44,259.0000	43,238.0000	(2.307)	0	0	0
23/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	28,404.0000	27,497.0000	(3.193)	0	0	0
23/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	3,956.0000	4,064.0000	2.730	0	0	0
23/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,083.0000	5,237.0000	3.030	0	0	0
23/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	6,949.0000	7,171.0000	3.195	0	0	0
23/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,435.0000	18,002.0000	3.252	0	0	0
23/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,495.0000	9,808.0000	3.296	0	0	100
23/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	21,381.0000	20,565.0000	(3.816)	0	0	0
23/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	9,885.0000	9,324.0000	(5.675)	0	0	0
23/01/2006	R153	2006/11/02			Bond Future	7.1930	7.2220	0.403	0.0000	0.0000	0
23/01/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,861.0000	3,915.0000	1.399	0	0	0
23/01/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	43,491.0000	42,514.0000	(2.246)	0	0	0
23/01/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	5,505.0000	5,591.0000	1.562	0	0	100
23/01/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	50,606.0000	49,597.0000	(1.994)	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
23/01/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	20,007.0000	15,860.0000	(20.728)	0	0	0
23/01/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	17,918.0000	14,835.0000	(17.206)	0	0	0
23/01/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	8,970.0000	3,710.0000	(58.640)	0	0	0
23/01/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	34,737.0000	30,540.0000	(12.082)	0	0	0
23/01/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,640.0000	2,671.0000	1.174	0	0	0
23/01/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	65,770.0000	64,723.0000	(1.592)	0	0	0
23/01/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,758.0000	1,775.0000	0.967	0	0	0
23/01/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,657.0000	7,090.0000	(7.405)	0	0	0
23/01/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,141.0000	1,148.0000	0.613	0	0	0
23/01/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	73,661.0000	72,605.0000	(1.434)	0	0	0
23/01/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	36,799.0000	35,169.0000	(4.429)	0	0	0
23/01/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	58,060.0000	57,028.0000	(1.777)	0	0	0
23/01/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	30,611.0000	28,189.0000	(7.912)	0	0	0
23/01/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	28,393.0000	24,196.0000	(14.782)	0	0	0
23/01/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	12,002.0000	6,742.0000	(43.826)	0	0	0
23/01/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	10,399.0000	9,041.0000	(13.059)	0	0	0
23/01/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	15,674.0000	10,824.0000	(30.943)	0	0	0
23/01/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	13,802.0000	11,572.0000	(16.157)	0	0	0
23/01/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	22,780.0000	18,993.0000	(16.624)	0	0	0
23/01/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	24,996.0000	21,703.0000	(13.174)	0	0	0
23/01/2006	R153	2007/02/01			Bond Future	7.2290	7.2350	0.083	0.0000	0.0000	0
23/01/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	15,764.0000	15,597.0000	(1.059)	0	0	0
23/01/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,044.0000	15,083.0000	0.259	0	0	0
23/01/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	962.0000	956.0000	(0.624)	0	0	0
23/01/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	6,066.0000	5,962.0000	(1.714)	0	0	0
23/01/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	31,405.0000	31,507.0000	0.325	0	0	0
23/01/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	8,611.0000	8,485.0000	(1.463)	0	0	0
23/01/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	3,807.0000	3,804.0000	(0.079)	0	0	0
23/01/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	45,075.0000	44,863.0000	(0.470)	0	0	0
23/01/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,492.0000	2,486.0000	(0.241)	0	0	0
23/01/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	52,304.0000	52,091.0000	(0.407)	0	0	0
23/01/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,576.0000	1,569.0000	(0.444)	0	0	0
23/01/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	38,170.0000	37,961.0000	(0.548)	0	0	0
23/01/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,625.0000	5,627.0000	0.036	0	0	0
23/01/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,693.0000	31,489.0000	(0.644)	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
23/01/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,048.0000	8,059.0000	0.137	0	0	0
23/01/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	25,183.0000	25,263.0000	0.318	0	0	0
23/01/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	11,831.0000	11,683.0000	(1.251)	0	0	0
23/01/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	19,717.0000	19,775.0000	0.294	0	0	0
23/01/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,166.0000	11,189.0000	0.206	0	0	0
23/01/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,744.0000	25,549.0000	(0.757)	0	0	0
23/01/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	20,413.0000	20,230.0000	(0.896)	0	0	0
23/01/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,760.0000	59,549.0000	(0.353)	0	0	0
23/01/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	67,362.0000	67,151.0000	(0.313)	0	0	0
23/01/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	566.0000	562.0000	(0.707)	0	0	0
23/01/2006	R157	2006/02/02			Bond Future	7.3930	7.4230	0.406	0.0000	0.0000	140
23/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	250
23/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	45.0000	21.0000	(53.333)	0	0	0
23/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	50,909.0000	48,311.0000	(5.103)	0	0	0
23/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	71,094.0000	68,518.0000	(3.623)	0	0	250
23/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	543.0000	407.0000	(25.046)	0	0	0
23/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	30,763.0000	28,053.0000	(8.809)	0	0	0
23/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	148,027.0000	145,453.0000	(1.739)	0	0	0
23/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	15,024.0000	16,409.0000	9.219	0	0	0
23/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
23/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	2,668.0000	1,480.0000	(44.528)	0	0	0
23/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	152.0000	37.0000	(75.658)	0	0	0
23/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	56,718.0000	59,289.0000	4.533	0	0	0
23/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	90,912.0000	88,338.0000	(2.831)	0	0	0
23/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	34,459.0000	36,917.0000	7.133	0	0	0
23/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	129,371.0000	126,797.0000	(1.990)	0	0	0
23/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	110,336.0000	107,762.0000	(2.333)	0	0	0
23/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	3,850.0000	3,850.0000	-	0	0	0
23/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	13,000.0000	10,426.0000	(19.800)	0	0	0
23/01/2006	R157	2006/05/04			Bond Future	7.4020	7.4340	0.432	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
23/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	3,832.0000	3,983.0000	3.941	0	0	0
23/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	40,809.0000	42,669.0000	4.558	0	0	0
23/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	6,101.0000	6,390.0000	4.737	0	0	0
23/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	6,527.0000	5,705.0000	(12.594)	0	0	0
23/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	55,095.0000	52,702.0000	(4.343)	0	0	0
23/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	144,695.0000	142,014.0000	(1.853)	0	0	0
23/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	90,642.0000	88,035.0000	(2.876)	0	0	0
23/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	522.0000	523.0000	0.192	0	0	0
23/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,441.0000	2,516.0000	3.073	0	0	0
23/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	72,624.0000	70,094.0000	(3.484)	0	0	0
23/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,070.0000	1,081.0000	1.028	0	0	0
23/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	10,304.0000	10,829.0000	5.095	0	0	0
23/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	126,953.0000	124,283.0000	(2.103)	0	0	0
23/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	14,129.0000	12,796.0000	(9.434)	0	0	0
23/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	26,962.0000	28,310.0000	5.000	0	0	0
23/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	16,965.0000	17,846.0000	5.193	0	0	0
23/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	25,156.0000	23,355.0000	(7.159)	0	0	50
23/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	39,100.0000	36,944.0000	(5.514)	0	0	0
23/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	108,825.0000	106,176.0000	(2.434)	0	0	0
23/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,597.0000	1,630.0000	2.066	0	0	115
23/01/2006	R157	2006/08/03			Bond Future	7.4050	7.4370	0.432	0.0000	0.0000	0
23/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	77,670.0000	75,410.0000	(2.910)	0	0	0
23/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	144,444.0000	141,907.0000	(1.756)	0	0	0
23/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	3,641.0000	3,723.0000	2.252	0	0	0
23/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	94,373.0000	92,010.0000	(2.504)	0	0	0
23/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	18,894.0000	19,599.0000	3.731	0	0	100
23/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	46,975.0000	48,607.0000	3.474	0	0	0
23/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	8,380.0000	8,636.0000	3.055	0	0	0
23/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	46,786.0000	44,872.0000	(4.091)	0	0	0
23/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,720.0000	6,902.0000	2.708	0	0	0
23/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	111,337.0000	108,901.0000	(2.188)	0	0	0
23/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	13,251.0000	12,264.0000	(7.448)	0	0	0
23/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	13,816.0000	14,320.0000	3.648	0	0	0
23/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	61,454.0000	59,339.0000	(3.442)	0	0	0
23/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	33,550.0000	31,896.0000	(4.930)	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
23/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	25,794.0000	26,759.0000	3.741	0	0	0
23/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	128,347.0000	125,857.0000	(1.940)	0	0	0
23/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,462.0000	5,591.0000	2.362	0	0	0
23/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	22,259.0000	20,919.0000	(6.020)	0	0	0
23/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	35,038.0000	36,318.0000	3.653	0	0	0
23/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	10,668.0000	11,027.0000	3.365	0	0	0
23/01/2006	R157	2006/11/02			Bond Future	7.4130	7.4450	0.432	0.0000	0.0000	0
23/01/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	41,941.0000	34,949.0000	(16.671)	0	0	0
23/01/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	92,920.0000	91,930.0000	(1.065)	0	0	0
23/01/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	35,010.0000	30,573.0000	(12.674)	0	0	0
23/01/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	9,548.0000	11,113.0000	16.391	0	0	100
23/01/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	172,128.0000	169,932.0000	(1.276)	0	0	0
23/01/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	45,559.0000	39,568.0000	(13.150)	0	0	0
23/01/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	52,871.0000	47,648.0000	(9.879)	0	0	0
23/01/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	26,278.0000	23,610.0000	(10.153)	0	0	0
23/01/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	65,125.0000	61,608.0000	(5.400)	0	0	0
23/01/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	32,447.0000	23,901.0000	(26.338)	0	0	0
23/01/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	24,433.0000	14,880.0000	(39.099)	0	0	0
23/01/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	57,977.0000	50,980.0000	(12.069)	0	0	0
23/01/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	17,873.0000	8,150.0000	(54.400)	0	0	0
23/01/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	72,249.0000	65,080.0000	(9.923)	0	0	0
23/01/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	19,243.0000	18,281.0000	(4.999)	0	0	0
23/01/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,022.0000	1,381.0000	35.127	0	0	0
23/01/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	13,735.0000	14,227.0000	3.582	0	0	0
23/01/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,720.0000	3,436.0000	26.324	0	0	0
23/01/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	155,906.0000	153,867.0000	(1.308)	0	0	0
23/01/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	78,541.0000	76,477.0000	(2.628)	0	0	0
23/01/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	139,722.0000	137,883.0000	(1.316)	0	0	0
23/01/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,691.0000	2,207.0000	30.514	0	0	0
23/01/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	123,714.0000	122,120.0000	(1.288)	0	0	0
23/01/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	108,048.0000	106,740.0000	(1.211)	0	0	0
23/01/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	4,251.0000	5,212.0000	22.606	0	0	0
23/01/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	6,460.0000	7,707.0000	19.303	0	0	0
23/01/2006	R157	2007/02/01			Bond Future	7.4480	7.4620	0.188	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
23/01/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,020.0000	10,160.0000	1.397	0	0	0
23/01/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	70,522.0000	69,574.0000	(1.344)	0	0	0
23/01/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,970.0000	15,176.0000	1.376	0	0	0
23/01/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	57,000.0000	56,118.0000	(1.547)	0	0	0
23/01/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	44,798.0000	43,998.0000	(1.786)	0	0	0
23/01/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	40,634.0000	41,125.0000	1.208	0	0	0
23/01/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	25,128.0000	24,532.0000	(2.372)	0	0	0
23/01/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,588.0000	21,876.0000	1.334	0	0	0
23/01/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	85,098.0000	84,100.0000	(1.173)	0	0	0
23/01/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	404.0000	408.0000	0.990	0	0	0
23/01/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	100,446.0000	99,413.0000	(1.028)	0	0	0
23/01/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	148,648.0000	147,569.0000	(0.726)	0	0	0
23/01/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	762.0000	770.0000	1.050	0	0	0
23/01/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	53,243.0000	53,844.0000	1.129	0	0	0
23/01/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,465.0000	6,555.0000	1.392	0	0	0
23/01/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,380.0000	1,396.0000	1.159	0	0	0
23/01/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,095.0000	30,480.0000	1.279	0	0	0
23/01/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,401.0000	2,432.0000	1.291	0	0	0
23/01/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	34,129.0000	33,427.0000	(2.057)	0	0	0
23/01/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	132,430.0000	131,359.0000	(0.809)	0	0	0
23/01/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,017.0000	4,071.0000	1.344	0	0	0
23/01/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	116,301.0000	115,244.0000	(0.909)	0	0	0
23/01/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	17,827.0000	17,340.0000	(2.732)	0	0	0
23/01/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	164,820.0000	163,737.0000	(0.657)	0	0	0
23/01/2006	R186	2006/02/02			Bond Future	7.0510	7.0810	0.425	0.0000	0.0000	0
23/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	6,658.0000	4,109.0000	(38.285)	0	0	0
23/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
23/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	13,737.0000	15,327.0000	11.575	0	0	0
23/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	79,475.0000	83,611.0000	5.204	0	0	0
23/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	118.0000	68.0000	(42.373)	0	0	0
23/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	233,886.0000	229,747.0000	(1.770)	0	0	0
23/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	91,738.0000	87,597.0000	(4.514)	0	0	0
23/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
23/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	207,487.0000	203,349.0000	(1.994)	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
23/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	60,142.0000	55,954.0000	(6.964)	0	0	0
23/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	29,032.0000	24,769.0000	(14.684)	0	0	0
23/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	1,927.0000	1,803.0000	(6.435)	0	0	0
23/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	42,900.0000	46,802.0000	9.096	0	0	0
23/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	122,287.0000	118,148.0000	(3.385)	0	0	0
23/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	315.0000	79.0000	(74.921)	0	0	0
23/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	151,732.0000	147,594.0000	(2.727)	0	0	0
23/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	180,117.0000	175,979.0000	(2.297)	0	0	0
23/01/2006	R186	2006/05/04			Bond Future	7.0480	7.0790	0.440	0.0000	0.0000	0
23/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	69,230.0000	65,559.0000	(5.303)	0	0	0
23/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	4,784.0000	5,059.0000	5.748	0	0	0
23/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	2,735.0000	2,863.0000	4.680	0	0	0
23/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	124,624.0000	120,504.0000	(3.306)	0	0	0
23/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	9,209.0000	9,786.0000	6.266	0	0	0
23/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	96,309.0000	92,337.0000	(4.124)	0	0	0
23/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	44,582.0000	41,441.0000	(7.045)	0	0	0
23/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	17,257.0000	18,363.0000	6.409	0	0	0
23/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	24,398.0000	22,052.0000	(9.616)	0	0	0
23/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	31,014.0000	32,916.0000	6.133	0	0	0
23/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	233,146.0000	228,898.0000	(1.822)	0	0	0
23/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,000.0000	1,022.0000	2.200	0	0	0
23/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	180,384.0000	176,160.0000	(2.342)	0	0	0
23/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,621.0000	1,678.0000	3.516	0	0	0
23/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	207,250.0000	203,009.0000	(2.046)	0	0	0
23/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	641.0000	648.0000	1.092	0	0	0
23/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	274.0000	273.0000	(0.365)	0	0	0
23/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	152,781.0000	148,590.0000	(2.743)	0	0	0
23/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	52,289.0000	55,141.0000	5.454	0	0	0
23/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	10,430.0000	9,034.0000	(13.384)	0	0	0
23/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	82,356.0000	85,930.0000	4.340	0	0	0
23/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	3,894.0000	3,221.0000	(17.283)	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
23/01/2006	R186	2006/08/03			Bond Future	7.0420	7.0740	0.454	0.0000	0.0000	0
23/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	130,762.0000	126,810.0000	(3.022)	0	0	0
23/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	8,875.0000	9,279.0000	4.552	0	0	0
23/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	18,229.0000	19,151.0000	5.058	0	0	0
23/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	103,900.0000	100,148.0000	(3.611)	0	0	0
23/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	78,648.0000	75,214.0000	(4.366)	0	0	0
23/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	27,340.0000	28,714.0000	5.026	0	0	0
23/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,184.0000	12,788.0000	4.957	0	0	0
23/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	55,288.0000	52,306.0000	(5.394)	0	0	0
23/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	40,728.0000	42,703.0000	4.849	0	0	0
23/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	34,979.0000	32,597.0000	(6.810)	0	0	0
23/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,103.0000	4,233.0000	3.168	0	0	0
23/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	210,225.0000	205,999.0000	(2.010)	0	0	0
23/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,678.0000	6,951.0000	4.088	0	0	0
23/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	157,661.0000	153,578.0000	(2.590)	0	0	0
23/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	59,789.0000	62,475.0000	4.492	0	0	0
23/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	19,062.0000	17,392.0000	(8.761)	0	0	0
23/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	184,204.0000	180,035.0000	(2.263)	0	0	0
23/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,468.0000	1,511.0000	2.929	0	0	0
23/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	258,939.0000	254,625.0000	(1.666)	0	0	0
23/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,158.0000	5,345.0000	3.625	0	0	0
23/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	234,738.0000	230,458.0000	(1.823)	0	0	0
23/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,488.0000	2,564.0000	3.055	0	0	0
23/01/2006	R186	2006/11/02			Bond Future	7.0370	7.0690	0.455	0.0000	0.0000	0
23/01/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	53,095.0000	50,644.0000	(4.616)	0	0	0
23/01/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	58,124.0000	60,000.0000	3.228	0	0	0
23/01/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	78,342.0000	80,648.0000	2.944	0	0	0
23/01/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	102,674.0000	105,406.0000	2.661	0	0	0
23/01/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	19,797.0000	20,596.0000	4.036	0	0	0
23/01/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	111,547.0000	108,018.0000	(3.164)	0	0	0
23/01/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	134,705.0000	130,931.0000	(2.802)	0	0	0
23/01/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	89,912.0000	86,690.0000	(3.584)	0	0	0
23/01/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	70,290.0000	67,432.0000	(4.066)	0	0	0
23/01/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	38,602.0000	36,581.0000	(5.235)	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
23/01/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	41,869.0000	43,338.0000	3.509	0	0	0
23/01/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	12,977.0000	13,531.0000	4.269	0	0	0
23/01/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	29,248.0000	30,354.0000	3.781	0	0	0
23/01/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	8,236.0000	8,604.0000	4.468	0	0	0
23/01/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	1,735.0000	1,820.0000	4.899	0	0	0
23/01/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	158,880.0000	154,922.0000	(2.491)	0	0	0
23/01/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	26,907.0000	25,312.0000	(5.928)	0	0	0
23/01/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,011.0000	3,155.0000	4.782	0	0	0
23/01/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	233,193.0000	228,951.0000	(1.819)	0	0	0
23/01/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	5,060.0000	5,296.0000	4.664	0	0	0
23/01/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	208,479.0000	204,296.0000	(2.006)	0	0	0
23/01/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	183,604.0000	179,513.0000	(2.228)	0	0	0
23/01/2006	R186	2007/02/01			Bond Future	7.0530	7.0670	0.198	0.0000	0.0000	0
23/01/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	45,665.0000	46,209.0000	1.191	0	0	0
23/01/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	32,681.0000	33,081.0000	1.224	0	0	0
23/01/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	90,751.0000	89,275.0000	(1.626)	0	0	0
23/01/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	71,724.0000	70,391.0000	(1.859)	0	0	0
23/01/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	40,709.0000	39,718.0000	(2.434)	0	0	0
23/01/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	82,288.0000	83,174.0000	1.077	0	0	0
23/01/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	106,357.0000	107,426.0000	1.005	0	0	0
23/01/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	111,689.0000	110,096.0000	(1.426)	0	0	0
23/01/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	22,747.0000	23,030.0000	1.244	0	0	0
23/01/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	181,659.0000	179,858.0000	(0.991)	0	0	0
23/01/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,391.0000	15,582.0000	1.241	0	0	0
23/01/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	29,043.0000	28,235.0000	(2.782)	0	0	0
23/01/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	230,236.0000	228,384.0000	(0.804)	0	0	0
23/01/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,017.0000	4,061.0000	1.095	0	0	0
23/01/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	205,979.0000	204,146.0000	(0.890)	0	0	0
23/01/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,467.0000	6,544.0000	1.191	0	0	0
23/01/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	134,115.0000	132,429.0000	(1.257)	0	0	0
23/01/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	157,580.0000	155,826.0000	(1.113)	0	0	0
23/01/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	62,105.0000	62,812.0000	1.138	0	0	0
23/01/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,121.0000	10,244.0000	1.215	0	0	0
23/01/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,425.0000	2,450.0000	1.031	0	0	0
23/01/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	54,965.0000	53,796.0000	(2.127)	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
23/01/2006	R194	2006/02/02			Bond Future	7.0590	7.0840	0.354	0.0000	0.0000	50
23/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	13,387.0000	12,898.0000	(3.653)	0	0	0
23/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	2,130.0000	2,282.0000	7.136	0	0	0
23/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	4,080.0000	3,553.0000	(12.917)	0	0	0
23/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	18,174.0000	17,686.0000	(2.685)	0	0	0
23/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	358.0000	319.0000	(10.894)	0	0	0
23/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	22,934.0000	22,445.0000	(2.132)	0	0	0
23/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	37,043.0000	36,555.0000	(1.317)	0	0	0
23/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	8,597.0000	8,097.0000	(5.816)	0	0	0
23/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	27,665.0000	27,177.0000	(1.764)	0	0	0
23/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	6,117.0000	6,564.0000	7.308	0	0	0
23/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	29.0000	16.0000	(44.828)	0	0	0
23/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	59.0000	18.0000	(69.492)	0	0	0
23/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	977.0000	641.0000	(34.391)	0	0	0
23/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	15,957.0000	16,445.0000	3.058	0	0	0
23/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	32,368.0000	31,880.0000	(1.508)	0	0	0
23/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	10,994.0000	11,481.0000	4.430	0	0	0
23/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R194	2006/05/04			Bond Future	7.0370	7.0680	0.441	0.0000	0.0000	0
23/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,899.0000	20,369.0000	(2.536)	0	0	0
23/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,902.0000	4,139.0000	6.074	0	0	0
23/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,150.0000	28,615.0000	(1.835)	0	0	0
23/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,606.0000	6,949.0000	5.192	0	0	0
23/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,628.0000	1,435.0000	(11.855)	0	0	0
23/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	696.0000	590.0000	(15.230)	0	0	0
23/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,262.0000	2,963.0000	(9.166)	0	0	0
23/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	250.0000	203.0000	(18.800)	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
23/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,036.0000	10,466.0000	4.285	0	0	0
23/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,976.0000	14,465.0000	3.499	0	0	0
23/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	75.0000	76.0000	1.333	0	0	0
23/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	199.0000	206.0000	3.518	0	0	0
23/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,276.0000	32,740.0000	(1.611)	0	0	0
23/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	48.0000	47.0000	(2.083)	0	0	0
23/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	119.0000	121.0000	1.681	0	0	0
23/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	336.0000	351.0000	4.464	0	0	0
23/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	642.0000	677.0000	5.452	0	0	0
23/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,814.0000	16,294.0000	(3.093)	0	0	0
23/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	5,910.0000	5,514.0000	(6.701)	0	0	0
23/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,017.0000	24,484.0000	(2.131)	0	0	0
23/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,235.0000	2,375.0000	6.264	0	0	0
23/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,226.0000	1,300.0000	6.036	0	0	0
23/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	9,191.0000	8,729.0000	(5.027)	0	0	0
23/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,875.0000	12,375.0000	(3.883)	0	0	0
23/01/2006	R194	2006/08/03			Bond Future	6.9850	7.0190	0.487	0.0000	0.0000	0
23/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,933.0000	4,640.0000	(5.940)	0	0	0
23/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,708.0000	4,925.0000	4.609	0	0	0
23/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,800.0000	7,082.0000	4.147	0	0	0
23/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,672.0000	19,198.0000	(2.410)	0	0	0
23/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,265.0000	3,036.0000	(7.014)	0	0	0
23/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,380.0000	2,491.0000	4.664	0	0	0
23/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	918.0000	954.0000	3.922	0	0	0
23/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	10,071.0000	9,672.0000	(3.962)	0	0	0
23/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	731.0000	756.0000	3.420	0	0	0
23/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	13,082.0000	12,649.0000	(3.310)	0	0	0
23/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	481.0000	494.0000	2.703	0	0	0
23/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,686.0000	1,763.0000	4.567	0	0	0
23/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	23,136.0000	22,651.0000	(2.096)	0	0	0
23/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	30,137.0000	29,639.0000	(1.652)	0	0	0
23/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,198.0000	1,250.0000	4.341	0	0	0
23/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,621.0000	26,129.0000	(1.848)	0	0	0
23/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,357.0000	3,514.0000	4.677	0	0	0
23/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,282.0000	15,824.0000	(2.813)	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
23/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	582.0000	600.0000	3.093	0	0	0
23/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,324.0000	6,971.0000	(4.820)	0	0	0
23/01/2006	R194	2006/11/02			Bond Future	6.9430	6.9770	0.490	0.0000	0.0000	0
23/01/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	15,543.0000	15,181.0000	(2.329)	0	0	0
23/01/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,040.0000	3,131.0000	2.993	0	0	0
23/01/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	13,213.0000	12,872.0000	(2.581)	0	0	0
23/01/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,655.0000	6,827.0000	2.585	0	0	0
23/01/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,247.0000	2,316.0000	3.071	0	0	0
23/01/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	7,378.0000	7,119.0000	(3.510)	0	0	0
23/01/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	20,651.0000	20,256.0000	(1.913)	0	0	0
23/01/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,625.0000	1,676.0000	3.138	0	0	0
23/01/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	18,030.0000	17,650.0000	(2.108)	0	0	0
23/01/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,027.0000	4,142.0000	2.856	0	0	0
23/01/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,149.0000	1,186.0000	3.220	0	0	0
23/01/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	11,064.0000	10,747.0000	(2.865)	0	0	0
23/01/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,669.0000	14,966.0000	2.025	0	0	0
23/01/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	9,114.0000	8,825.0000	(3.171)	0	0	0
23/01/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	3,484.0000	3,320.0000	(4.707)	0	0	0
23/01/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	2,601.0000	2,466.0000	(5.190)	0	0	0
23/01/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	5,228.0000	5,370.0000	2.716	0	0	0
23/01/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	12,334.0000	12,601.0000	2.165	0	0	0
23/01/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	10,211.0000	10,447.0000	2.311	0	0	0
23/01/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	4,567.0000	4,371.0000	(4.292)	0	0	0
23/01/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,316.0000	8,520.0000	2.453	0	0	0
23/01/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	5,862.0000	5,634.0000	(3.889)	0	0	0
23/01/2006	R194	2007/02/01			Bond Future	6.9430	6.9540	0.158	0.0000	0.0000	0
23/01/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5,586.0000	5,507.0000	(1.414)	0	0	0
23/01/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,999.0000	5,033.0000	0.680	0	0	0
23/01/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,794.0000	1,751.0000	(2.397)	0	0	0
23/01/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,578.0000	11,649.0000	0.613	0	0	0
23/01/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,473.0000	2,421.0000	(2.103)	0	0	0
23/01/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	12,338.0000	12,233.0000	(0.851)	0	0	0
23/01/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,533.0000	1,541.0000	0.522	0	0	0
23/01/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	14,408.0000	14,300.0000	(0.750)	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
23/01/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,073.0000	1,078.0000	0.466	0	0	0
23/01/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,588.0000	16,477.0000	(0.669)	0	0	0
23/01/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,136.0000	2,149.0000	0.609	0	0	0
23/01/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,853.0000	18,741.0000	(0.594)	0	0	0
23/01/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	731.0000	734.0000	0.410	0	0	0
23/01/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,400.0000	10,300.0000	(0.962)	0	0	0
23/01/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	485.0000	486.0000	0.206	0	0	0
23/01/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,618.0000	8,523.0000	(1.102)	0	0	0
23/01/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,649.0000	9,711.0000	0.643	0	0	0
23/01/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,323.0000	3,261.0000	(1.866)	0	0	0
23/01/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,903.0000	2,921.0000	0.620	0	0	0
23/01/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,902.0000	7,954.0000	0.658	0	0	0
23/01/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,349.0000	6,392.0000	0.677	0	0	0
23/01/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,358.0000	4,287.0000	(1.629)	0	0	0
23/01/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,853.0000	3,878.0000	0.649	0	0	0
23/01/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,009.0000	6,921.0000	(1.256)	0	0	0
23/01/2006	R201	2006/02/02			Bond Future	7.3830	7.4130	0.406	0.0000	0.0000	0
23/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	25,027.0000	22,869.0000	(8.623)	0	0	0
23/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	3,145.0000	3,096.0000	(1.558)	0	0	0
23/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	11,649.0000	12,611.0000	8.258	0	0	0
23/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	11,043.0000	8,962.0000	(18.845)	0	0	0
23/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	2,580.0000	1,510.0000	(41.473)	0	0	0
23/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	56,817.0000	54,782.0000	(3.582)	0	0	0
23/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
23/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	117,661.0000	115,628.0000	(1.728)	0	0	0
23/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	497.0000	372.0000	(25.151)	0	0	0
23/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	72,480.0000	70,447.0000	(2.805)	0	0	0
23/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	40,881.0000	38,823.0000	(5.034)	0	0	0
23/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	102,897.0000	100,864.0000	(1.976)	0	0	0
23/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	49.0000	23.0000	(53.061)	0	0	0
23/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	26,581.0000	28,470.0000	7.107	0	0	0
23/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	201.0000	57.0000	(71.642)	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
23/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	44,048.0000	46,076.0000	4.604	0	0	0
23/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	62,065.0000	64,098.0000	3.276	0	0	0
23/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
23/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	87,839.0000	85,806.0000	(2.314)	0	0	0
23/01/2006	R201	2006/05/04			Bond Future	7.3920	7.4240	0.433	0.0000	0.0000	0
23/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	3,609.0000	3,734.0000	3.464	0	0	0
23/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	58,648.0000	56,653.0000	(3.402)	0	0	0
23/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	9,064.0000	9,474.0000	4.523	0	0	0
23/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	32,477.0000	30,768.0000	(5.262)	0	0	0
23/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	5,576.0000	5,808.0000	4.161	0	0	0
23/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	44,956.0000	43,068.0000	(4.200)	0	0	0
23/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	555.0000	555.0000	-	0	0	0
23/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	21,532.0000	20,084.0000	(6.725)	0	0	0
23/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	115,282.0000	113,162.0000	(1.839)	0	0	0
23/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	14,399.0000	15,071.0000	4.667	0	0	0
23/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	101,315.0000	99,204.0000	(2.084)	0	0	0
23/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	72,766.0000	70,709.0000	(2.827)	0	0	0
23/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,370.0000	2,433.0000	2.658	0	0	0
23/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	87,044.0000	84,952.0000	(2.403)	0	0	0
23/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,081.0000	1,090.0000	0.833	0	0	0
23/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,585.0000	1,612.0000	1.703	0	0	0
23/01/2006	R201	2006/08/03			Bond Future	7.3970	7.4290	0.433	0.0000	0.0000	0
23/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	9,366.0000	9,654.0000	3.075	0	0	0
23/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	62,901.0000	61,118.0000	(2.835)	0	0	0
23/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	11,979.0000	12,379.0000	3.339	0	0	0
23/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	16,102.0000	16,655.0000	3.434	0	0	0
23/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	50,182.0000	48,511.0000	(3.330)	0	0	0
23/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	38,679.0000	37,160.0000	(3.927)	0	0	0
23/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	102,723.0000	100,757.0000	(1.914)	0	0	0
23/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	76,012.0000	74,148.0000	(2.452)	0	0	0
23/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	7,433.0000	7,640.0000	2.785	0	0	0
23/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	21,634.0000	22,381.0000	3.453	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
23/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	28,285.0000	26,960.0000	(4.684)	0	0	0
23/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	89,330.0000	87,406.0000	(2.154)	0	0	0
23/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	4,895.0000	5,001.0000	2.165	0	0	0
23/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	5,988.0000	6,136.0000	2.472	0	0	0
23/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	115,371.0000	113,367.0000	(1.737)	0	0	0
23/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,326.0000	3,395.0000	2.075	0	0	0
23/01/2006	R201	2006/11/02			Bond Future	7.4030	7.4360	0.446	0.0000	0.0000	0
23/01/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,206.0000	3,311.0000	3.275	0	0	0
23/01/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,730.0000	4,881.0000	3.192	0	0	0
23/01/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	17,244.0000	16,417.0000	(4.796)	0	0	0
23/01/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	45,341.0000	43,893.0000	(3.194)	0	0	0
23/01/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	29,212.0000	28,066.0000	(3.923)	0	0	0
23/01/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	36,767.0000	35,466.0000	(3.538)	0	0	0
23/01/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	23,655.0000	24,294.0000	2.701	0	0	0
23/01/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	30,649.0000	31,434.0000	2.561	0	0	0
23/01/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	48,605.0000	49,707.0000	2.267	0	0	0
23/01/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	59,606.0000	60,866.0000	2.114	0	0	0
23/01/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	112,478.0000	110,496.0000	(1.762)	0	0	0
23/01/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	22,706.0000	21,721.0000	(4.338)	0	0	0
23/01/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	54,860.0000	53,280.0000	(2.880)	0	0	0
23/01/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	38,953.0000	39,894.0000	2.416	0	0	0
23/01/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	65,223.0000	63,527.0000	(2.600)	0	0	0
23/01/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	17,894.0000	18,401.0000	2.833	0	0	0
23/01/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,819.0000	7,033.0000	3.138	0	0	0
23/01/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	87,965.0000	86,093.0000	(2.128)	0	0	0
23/01/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	100,068.0000	98,133.0000	(1.934)	0	0	0
23/01/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	76,304.0000	74,511.0000	(2.350)	0	0	0
23/01/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	13,257.0000	13,648.0000	2.949	0	0	0
23/01/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	9,614.0000	9,907.0000	3.048	0	0	0
23/01/2006	R201	2007/02/01			Bond Future	7.0820	7.4490	5.182	0.0000	0.0000	0
23/01/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	62,807.0000	45,145.0000	(28.121)	0	0	0
23/01/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	10,114.0000	17,143.0000	69.498	0	0	0
23/01/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	38,343.0000	53,821.0000	40.367	0	0	0
23/01/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	21,051.0000	32,262.0000	53.256	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
23/01/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	51,354.0000	35,479.0000	(30.913)	0	0	0
23/01/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	6,639.0000	11,882.0000	78.973	0	0	0
23/01/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	31,612.0000	19,918.0000	(36.992)	0	0	0
23/01/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	75,023.0000	55,868.0000	(25.532)	0	0	0
23/01/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,486.0000	3,170.0000	113.324	0	0	0
23/01/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	87,775.0000	67,439.0000	(23.168)	0	0	0
23/01/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	17,089.0000	9,661.0000	(43.467)	0	0	0
23/01/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	447.0000	1,079.0000	141.387	0	0	0
23/01/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	127,351.0000	105,079.0000	(17.489)	0	0	0
23/01/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	832.0000	1,887.0000	126.803	0	0	0
23/01/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	114,092.0000	92,243.0000	(19.150)	0	0	0
23/01/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	4,194.0000	7,944.0000	89.413	0	0	0
23/01/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	2,547.0000	5,116.0000	100.864	0	0	0
23/01/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	100,856.0000	79,635.0000	(21.041)	0	0	0
23/01/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	40,891.0000	27,036.0000	(33.883)	0	0	0
23/01/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	28,859.0000	42,254.0000	46.415	0	0	0
23/01/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	14,851.0000	23,901.0000	60.939	0	0	0
23/01/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	23,657.0000	14,147.0000	(40.200)	0	0	0
23/01/2006	R203	2006/02/02			Bond Future	7.3620	7.3970	0.475	0.0000	0.0000	0
23/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	126.0000	26.0000	(79.365)	0	0	0
23/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	29,837.0000	32,553.0000	9.103	0	0	0
23/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	12,931.0000	10,231.0000	(20.880)	0	0	0
23/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	86,705.0000	83,889.0000	(3.248)	0	0	0
23/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	104,478.0000	101,662.0000	(2.695)	0	0	0
23/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	1,886.0000	2,001.0000	6.098	0	0	0
23/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	68,489.0000	65,673.0000	(4.112)	0	0	0
23/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	121,819.0000	119,003.0000	(2.312)	0	0	0
23/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	87.0000	61.0000	(29.885)	0	0	0
23/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	30,759.0000	27,917.0000	(9.240)	0	0	0
23/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	11,490.0000	13,133.0000	14.299	0	0	0
23/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	49,816.0000	46,999.0000	(5.655)	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
23/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	2,412.0000	1,240.0000	(48.590)	0	0	0
23/01/2006	R203	2006/05/04			Bond Future	7.3680	7.4050	0.502	0.0000	0.0000	0
23/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	22,325.0000	20,351.0000	(8.842)	0	0	0
23/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	21,887.0000	23,398.0000	6.904	0	0	0
23/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	102,668.0000	99,742.0000	(2.850)	0	0	0
23/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	11,915.0000	12,872.0000	8.032	0	0	0
23/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	12,466.0000	11,045.0000	(11.399)	0	0	0
23/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	247.0000	271.0000	9.717	0	0	0
23/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	13.0000	14.0000	7.692	0	0	0
23/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	85,300.0000	82,393.0000	(3.408)	0	0	0
23/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	35,787.0000	37,844.0000	5.748	0	0	0
23/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	119,751.0000	116,821.0000	(2.447)	0	0	0
23/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	6,040.0000	5,165.0000	(14.487)	0	0	0
23/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	62.0000	68.0000	9.677	0	0	0
23/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	35,440.0000	33,020.0000	(6.828)	0	0	0
23/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	5,680.0000	6,192.0000	9.014	0	0	0
23/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	67,894.0000	65,045.0000	(4.196)	0	0	0
23/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	2,340.0000	2,567.0000	9.701	0	0	0
23/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	50,982.0000	48,278.0000	(5.304)	0	0	0
23/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	825.0000	907.0000	9.939	0	0	0
23/01/2006	R203	2006/08/03			Bond Future	7.3690	7.4070	0.516	0.0000	0.0000	0
23/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	18,037.0000	19,136.0000	6.093	0	0	0
23/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	27,950.0000	29,450.0000	5.367	0	0	0
23/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	687.0000	749.0000	9.025	0	0	0
23/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	28,214.0000	26,348.0000	(6.614)	0	0	0
23/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	101,795.0000	98,892.0000	(2.852)	0	0	0
23/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	18,592.0000	17,127.0000	(7.880)	0	0	0
23/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	11,390.0000	10,328.0000	(9.324)	0	0	0
23/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	40,762.0000	42,665.0000	4.669	0	0	0
23/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	85,324.0000	82,492.0000	(3.319)	0	0	0
23/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	282.0000	308.0000	9.220	0	0	0
23/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	118,309.0000	115,370.0000	(2.484)	0	0	0
23/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	3,196.0000	3,455.0000	8.104	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
23/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,542.0000	1,676.0000	8.690	0	0	0
23/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	69,233.0000	66,527.0000	(3.909)	0	0	0
23/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	53,989.0000	51,482.0000	(4.644)	0	0	0
23/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	6,126.0000	6,585.0000	7.493	0	0	0
23/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	40,139.0000	37,915.0000	(5.541)	0	0	0
23/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	10,893.0000	11,634.0000	6.803	0	0	0
23/01/2006	R203	2006/11/02			Bond Future	7.3750	7.4120	0.502	0.0000	0.0000	0
23/01/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	32,370.0000	33,798.0000	4.411	0	0	0
23/01/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	22,696.0000	21,283.0000	(6.226)	0	0	0
23/01/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	15,281.0000	14,188.0000	(7.153)	0	0	0
23/01/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	44,650.0000	46,399.0000	3.917	0	0	0
23/01/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	59,281.0000	61,327.0000	3.451	0	0	0
23/01/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	9,741.0000	8,945.0000	(8.172)	0	0	0
23/01/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	5,854.0000	5,310.0000	(9.293)	0	0	0
23/01/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	32,067.0000	30,333.0000	(5.407)	0	0	0
23/01/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	43,303.0000	41,276.0000	(4.681)	0	0	0
23/01/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,961.0000	15,775.0000	5.441	0	0	0
23/01/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	76,053.0000	78,350.0000	3.020	0	0	0
23/01/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	9,481.0000	10,046.0000	5.959	0	0	0
23/01/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,775.0000	1,906.0000	7.380	0	0	0
23/01/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,507.0000	23,615.0000	4.923	0	0	0
23/01/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,271.0000	3,498.0000	6.940	0	0	0
23/01/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	100,973.0000	98,263.0000	(2.684)	0	0	0
23/01/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	85,374.0000	82,760.0000	(3.062)	0	0	0
23/01/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,715.0000	6,084.0000	6.457	0	0	0
23/01/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	70,318.0000	67,846.0000	(3.515)	0	0	0
23/01/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	56,167.0000	53,891.0000	(4.052)	0	0	0
23/01/2006	R203	2007/02/01			Bond Future	7.4000	7.4240	0.324	0.0000	0.0000	0
23/01/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,643.0000	20,176.0000	2.713	0	0	0
23/01/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	37,488.0000	38,356.0000	2.315	0	0	0
23/01/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	45,646.0000	44,369.0000	(2.798)	0	0	0
23/01/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	26,082.0000	25,140.0000	(3.612)	0	0	0
23/01/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	18,690.0000	17,925.0000	(4.093)	0	0	0
23/01/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	57,598.0000	56,181.0000	(2.460)	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
23/01/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	49,464.0000	50,510.0000	2.115	0	0	0
23/01/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	13,532.0000	13,926.0000	2.912	0	0	0
23/01/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	63,474.0000	64,689.0000	1.914	0	0	0
23/01/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	9,003.0000	9,280.0000	3.077	0	0	0
23/01/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,127.0000	2,202.0000	3.526	0	0	0
23/01/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	114,419.0000	112,683.0000	(1.517)	0	0	0
23/01/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,572.0000	28,266.0000	2.517	0	0	0
23/01/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	70,719.0000	69,186.0000	(2.168)	0	0	0
23/01/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	35,088.0000	33,972.0000	(3.181)	0	0	0
23/01/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,573.0000	3,693.0000	3.359	0	0	0
23/01/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,777.0000	5,964.0000	3.237	0	0	0
23/01/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	84,741.0000	83,117.0000	(1.916)	0	0	0
23/01/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	99,391.0000	97,702.0000	(1.699)	0	0	0
23/01/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	12,873.0000	12,277.0000	(4.630)	0	0	0
23/01/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	8,498.0000	8,055.0000	(5.213)	0	0	0
23/01/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	79,396.0000	80,763.0000	1.722	0	0	0
23/01/2006	R204	2006/02/02			Bond Future	7.3470	7.3820	0.476	0.0000	0.0000	0
23/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	53,771.0000	50,791.0000	(5.542)	0	0	0
23/01/2006	R204	2006/05/04			Bond Future	7.3530	7.3890	0.490	0.0000	0.0000	0
23/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	55,054.0000	52,251.0000	(5.091)	0	0	0
23/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	2,429.0000	2,651.0000	9.140	0	0	0
23/01/2006	R204	2006/08/03			Bond Future	7.3550	7.3920	0.503	0.0000	0.0000	0
23/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,481.0000	6,942.0000	7.113	0	0	0
23/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	58,298.0000	55,690.0000	(4.474)	0	0	0
23/01/2006	R204	2006/11/02			Bond Future	7.3590	7.3960	0.503	0.0000	0.0000	0
23/01/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	124,960.0000	122,020.0000	(2.353)	0	0	0
23/01/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,220.0000	1,307.0000	7.131	0	0	0
23/01/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,262.0000	2,416.0000	6.808	0	0	0
23/01/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	108,470.0000	105,597.0000	(2.649)	0	0	0
23/01/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,999.0000	4,256.0000	6.427	0	0	0
23/01/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	24,774.0000	25,929.0000	4.662	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
23/01/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,747.0000	7,153.0000	6.017	0	0	0
23/01/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	26,169.0000	24,621.0000	(5.915)	0	0	0
23/01/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	11,843.0000	10,932.0000	(7.692)	0	0	0
23/01/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	35,155.0000	36,635.0000	4.210	0	0	0
23/01/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	63,386.0000	65,503.0000	3.340	0	0	0
23/01/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	81,034.0000	83,420.0000	2.944	0	0	0
23/01/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	7,363.0000	6,721.0000	(8.719)	0	0	0
23/01/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	18,049.0000	16,830.0000	(6.754)	0	0	0
23/01/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	48,036.0000	49,844.0000	3.764	0	0	0
23/01/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	36,248.0000	34,376.0000	(5.164)	0	0	0
23/01/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	76,518.0000	73,897.0000	(3.425)	0	0	0
23/01/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	10,875.0000	11,481.0000	5.572	0	0	0
23/01/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	61,713.0000	59,292.0000	(3.923)	0	0	0
23/01/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,767.0000	17,626.0000	5.123	0	0	0
23/01/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	48,178.0000	46,010.0000	(4.500)	0	0	0
23/01/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	92,222.0000	89,452.0000	(3.004)	0	0	0
23/01/2006	R204	2007/02/01			Bond Future	7.3680	7.4050	0.502	0.0000	0.0000	0
23/01/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	83,192.0000	85,462.0000	2.729	0	0	0
23/01/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	9,841.0000	9,127.0000	(7.255)	0	0	0
23/01/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	14,753.0000	13,794.0000	(6.500)	0	0	0
23/01/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	51,514.0000	53,266.0000	3.401	0	0	0
23/01/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	21,214.0000	19,982.0000	(5.807)	0	0	0
23/01/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	28,572.0000	29,755.0000	4.140	0	0	0
23/01/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,983.0000	14,670.0000	4.913	0	0	0
23/01/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	39,165.0000	37,365.0000	(4.596)	0	0	0
23/01/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	63,435.0000	61,137.0000	(3.623)	0	0	0
23/01/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,320.0000	21,239.0000	4.523	0	0	0
23/01/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	50,589.0000	48,525.0000	(4.080)	0	0	0
23/01/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	66,301.0000	68,326.0000	3.054	0	0	0
23/01/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	29,345.0000	27,827.0000	(5.173)	0	0	0
23/01/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	38,936.0000	40,402.0000	3.765	0	0	0
23/01/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	77,453.0000	74,961.0000	(3.217)	0	0	0
23/01/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	9,300.0000	9,792.0000	5.290	0	0	0
23/01/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	92,358.0000	89,712.0000	(2.865)	0	0	0
23/01/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,209.0000	2,349.0000	6.338	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
23/01/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	123,714.0000	120,871.0000	(2.298)	0	0	0
23/01/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,699.0000	3,921.0000	6.002	0	0	0
23/01/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	107,865.0000	105,104.0000	(2.560)	0	0	0
23/01/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,971.0000	6,309.0000	5.661	0	0	0
23/01/2006	R207	2006/02/02			Bond Future	7.3220	7.3570	0.478	0.0000	0.0000	0
23/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	56,114.0000	53,106.0000	(5.361)	0	0	0
23/01/2006	R207	2006/05/04			Bond Future	7.3280	7.3640	0.491	0.0000	0.0000	0
23/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	2,298.0000	2,506.0000	9.051	0	0	0
23/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	57,348.0000	54,497.0000	(4.971)	0	0	0
23/01/2006	R207	2006/08/03			Bond Future	7.3310	7.3670	0.491	0.0000	0.0000	0
23/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	6,262.0000	6,691.0000	6.851	0	0	0
23/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	60,489.0000	57,893.0000	(4.292)	0	0	0
23/01/2006	R207	2006/11/02			Bond Future	7.3320	7.3690	0.505	0.0000	0.0000	0
23/01/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	14,771.0000	13,342.0000	(9.674)	0	0	0
23/01/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	21,629.0000	23,274.0000	7.606	0	0	0
23/01/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	15.0000	18.0000	20.000	0	0	0
23/01/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	109,257.0000	106,196.0000	(2.802)	0	0	0
23/01/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	68.0000	81.0000	19.118	0	0	0
23/01/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	25,588.0000	23,600.0000	(7.769)	0	0	0
23/01/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	35,627.0000	37,813.0000	6.136	0	0	0
23/01/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	7,463.0000	6,575.0000	(11.899)	0	0	0
23/01/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	53,317.0000	55,924.0000	4.890	0	0	0
23/01/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	3,238.0000	2,772.0000	(14.392)	0	0	0
23/01/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,732.0000	12,818.0000	9.257	0	0	0
23/01/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	55,918.0000	53,144.0000	(4.961)	0	0	0
23/01/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,332.0000	2,632.0000	12.864	0	0	0
23/01/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	39,604.0000	37,147.0000	(6.204)	0	0	0
23/01/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	259.0000	301.0000	16.216	0	0	0
23/01/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	126,739.0000	123,668.0000	(2.423)	0	0	0
23/01/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	91,424.0000	88,392.0000	(3.316)	0	0	0
23/01/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	73,474.0000	70,523.0000	(4.016)	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
23/01/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,605.0000	6,223.0000	11.026	0	0	0
23/01/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	838.0000	961.0000	14.678	0	0	0
23/01/2006	R207	2007/02/01			Bond Future	7.4000	7.3750	(0.338)	0.0000	0.0000	0
23/01/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	21,704.0000	20,861.0000	(3.884)	0	0	0
23/01/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	49,749.0000	50,951.0000	2.416	0	0	0
23/01/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	69,475.0000	67,896.0000	(2.273)	0	0	0
23/01/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	41,127.0000	39,896.0000	(2.993)	0	0	0
23/01/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	20,767.0000	21,397.0000	3.034	0	0	0
23/01/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	62,466.0000	63,850.0000	2.216	0	0	0
23/01/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	54,176.0000	52,761.0000	(2.612)	0	0	0
23/01/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	38,459.0000	39,468.0000	2.624	0	0	0
23/01/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	15,041.0000	14,380.0000	(4.395)	0	0	0
23/01/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	30,335.0000	29,299.0000	(3.415)	0	0	0
23/01/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	91,162.0000	92,846.0000	1.847	0	0	0
23/01/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	28,772.0000	29,586.0000	2.829	0	0	0
23/01/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	10,083.0000	9,585.0000	(4.939)	0	0	0
23/01/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,468.0000	2,300.0000	(6.807)	0	0	0
23/01/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	122,330.0000	124,207.0000	1.534	0	0	0
23/01/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	76,365.0000	77,911.0000	2.024	0	0	0
23/01/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	4,087.0000	3,836.0000	(6.141)	0	0	0
23/01/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	6,533.0000	6,171.0000	(5.541)	0	0	0
23/01/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	14,418.0000	14,884.0000	3.232	0	0	0
23/01/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	106,572.0000	108,365.0000	1.682	0	0	0
23/01/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	9,602.0000	9,930.0000	3.416	0	0	0
23/01/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	86,918.0000	85,201.0000	(1.975)	0	0	0

**Grand Total:**

**2,777**