

# Derivatives High/Low Report

High/Low for 25/01/2006

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
25/01/2006	GOVI 2006/02/02			jGovi	237.0080	236.9130	(0.040)	0.0000	0.0000	0
25/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	70,098.0000	69,141.0000	(1.365)	0	0	0
25/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	18.0000	11.0000	(38.889)	0	0	0
25/01/2006	GOVI 2006/05/04			jGovi	241.1970	241.1000	(0.040)	240.7800	240.7800	699
25/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	415.0000	421.0000	1.446	0	0	0
25/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	112,385.0000	111,421.0000	(0.858)	0	0	0
25/01/2006	GOVI 2006/08/03			jGovi	245.5670	245.4850	(0.033)	0.0000	0.0000	0
25/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	156,150.0000	155,336.0000	(0.521)	0	0	0
25/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	480.0000	486.0000	1.250	0	0	0
25/01/2006	GOVI 2006/11/02			jGovi	250.0060	249.9500	(0.022)	0.0000	0.0000	0
25/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	200,366.0000	199,807.0000	(0.279)	0	0	0
25/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	306.0000	307.0000	0.327	0	0	0
25/01/2006	GOVI 2007/02/01			jGovi	254.4550	254.4290	(0.010)	0.0000	0.0000	0
25/01/2006	GOVI 2007/02/01	230.00	Call	jGovi	244,703.0000	244,443.0000	(0.106)	0	0	0
25/01/2006	GOVI 2007/02/01	230.00	Put	jGovi	153.0000	153.0000	-	0	0	0
25/01/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
25/01/2006	J153 2010/08/31			jSwap	7.2810	7.3020	0.288	0.0000	0.0000	0
25/01/2006	J157 2015/09/15			jSwap	7.4830	7.4800	(0.040)	0.0000	0.0000	0

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25/01/2006	J186	2026/12/21			jSwap	7.1000	7.1000	-	0.0000	0.0000	0
25/01/2006	J194	2008/02/28			jSwap	7.1520	7.1840	0.447	0.0000	0.0000	0
25/01/2006	J201	2014/12/22			jSwap	7.4730	7.4720	(0.013)	0.0000	0.0000	0
25/01/2006	J203	2017/09/15			jSwap	7.4400	7.4390	(0.013)	0.0000	0.0000	0
25/01/2006	J204	2018/12/21			jSwap	7.4390	7.4390	-	0.0000	0.0000	0
25/01/2006	J207	2020/01/15			jSwap	7.4140	7.4140	-	0.0000	0.0000	0
25/01/2006	JBAR	2005/03/16			jBar	7.0460	7.0460	-	0.0000	0.0000	0
25/01/2006	JFRA	2006/02/02			jFra	7.0740	7.0750	0.014	0.0000	0.0000	0
25/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	454.0000	447.0000	(1.542)	0	0	0
25/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	21.0000	18.0000	(14.286)	0	0	0
25/01/2006	JFRA	2006/05/04			jFra	6.8870	6.9510	0.929	0.0000	0.0000	0
25/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	525.0000	592.0000	12.762	0	0	0
25/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	801.0000	712.0000	(11.111)	0	0	0
25/01/2006	JFRA	2006/08/03			jFra	6.9310	6.9940	0.909	0.0000	0.0000	0
25/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,083.0000	1,000.0000	(7.664)	0	0	0
25/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	913.0000	986.0000	7.996	0	0	0
25/01/2006	JFRA	2006/11/02			jFra	7.0370	7.0970	0.853	0.0000	0.0000	0
25/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,319.0000	1,393.0000	5.610	0	0	0
25/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,228.0000	1,155.0000	(5.945)	0	0	0
25/01/2006	JFRA	2007/02/01			jFra	7.2010	7.2340	0.458	0.0000	0.0000	500
25/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,864.0000	1,815.0000	(2.629)	0	0	0
25/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,131.0000	1,164.0000	2.918	0	0	0

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25/01/2006	JFRA	2007/05/03			jFra	7.3340	7.3600	0.355	0.0000	0.0000	0
25/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,876.0000	1,840.0000	(1.919)	0	0	0
25/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,469.0000	1,497.0000	1.906	0	0	0
25/01/2006	JFRA	2007/08/02			jFra	7.4160	7.4420	0.351	0.0000	0.0000	0
25/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,925.0000	1,891.0000	(1.766)	0	0	0
25/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,719.0000	1,749.0000	1.745	0	0	0
25/01/2006	JFRA	2007/11/01			jFra	7.4210	7.4530	0.431	0.0000	0.0000	0
25/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,165.0000	2,120.0000	(2.079)	0	0	0
25/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,957.0000	1,997.0000	2.044	0	0	0
25/01/2006	JN02	2006/02/02			jNote	7.1580	7.1960	0.531	0.0000	0.0000	0
25/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	850.0000	1,022.0000	20.235	0	0	0
25/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	2,567.0000	2,028.0000	(20.997)	0	0	0
25/01/2006	JN02	2006/05/04			jNote	7.2020	7.2500	0.666	0.0000	0.0000	0
25/01/2006	JN02	2006/05/04	7.25	Put	Option on jNote	10,870.0000	10,357.0000	(4.719)	0	0	0
25/01/2006	JN02	2006/05/04	7.25	Call	Option on jNote	10,031.0000	10,419.0000	3.868	0	0	0
25/01/2006	JN02	2006/08/03			jNote	7.2790	7.3300	0.701	0.0000	0.0000	0
25/01/2006	JN02	2006/08/03	7.25	Put	Option on jNote	14,158.0000	13,650.0000	(3.588)	0	0	0
25/01/2006	JN02	2006/08/03	7.25	Call	Option on jNote	14,695.0000	15,135.0000	2.994	0	0	0
25/01/2006	JN02	2006/11/02			jNote	7.3580	7.4110	0.720	0.0000	0.0000	0
25/01/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,534.0000	19,008.0000	2.557	0	0	0
25/01/2006	JN02	2006/11/02	7.25	Put	Option on jNote	16,530.0000	16,022.0000	(3.073)	0	0	0
25/01/2006	JN05	2006/02/02			jNote	7.4430	7.4800	0.497	0.0000	0.0000	0
25/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	209.0000	250.0000	19.617	0	0	0
25/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	12,985.0000	11,475.0000	(11.629)	0	0	0
25/01/2006	JN05	2006/05/04			jNote	7.4820	7.5210	0.521	0.0000	0.0000	0
25/01/2006	JN05	2006/05/04	7.25	Call	Option on jNote	15,916.0000	16,915.0000	6.277	0	0	0
25/01/2006	JN05	2006/05/04	7.25	Put	Option on jNote	6,273.0000	5,664.0000	(9.708)	0	0	0

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25/01/2006	JN05	2006/08/03			jNote	7.5330	7.5690	0.478	0.0000	0.0000	0
25/01/2006	JN05	2006/08/03	7.25	Put	Option on jNote	9,230.0000	8,646.0000	(6.327)	0	0	0
25/01/2006	JN05	2006/08/03	7.25	Call	Option on jNote	20,974.0000	21,870.0000	4.272	0	0	0
25/01/2006	JN05	2006/11/02			jNote	7.5820	7.6160	0.448	0.0000	0.0000	0
25/01/2006	JN05	2006/11/02	7.25	Put	Option on jNote	11,391.0000	10,834.0000	(4.890)	0	0	0
25/01/2006	JN05	2006/11/02	7.25	Call	Option on jNote	25,147.0000	25,984.0000	3.328	0	0	0
25/01/2006	JN10	2006/02/02			jNote	7.5700	7.5780	0.106	0.0000	0.0000	0
25/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	30,140.0000	29,536.0000	(2.004)	0	0	0
25/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	41.0000	29.0000	(29.268)	0	0	0
25/01/2006	JN10	2006/05/04			jNote	7.5880	7.5950	0.092	0.0000	0.0000	0
25/01/2006	JN10	2006/05/04	7.25	Call	Option on jNote	26,160.0000	26,505.0000	1.319	0	0	0
25/01/2006	JN10	2006/05/04	7.25	Put	Option on jNote	2,533.0000	2,415.0000	(4.659)	0	0	0
25/01/2006	JN10	2006/08/03			jNote	7.6120	7.6180	0.079	0.0000	0.0000	0
25/01/2006	JN10	2006/08/03	7.25	Put	Option on jNote	5,039.0000	4,914.0000	(2.481)	0	0	0
25/01/2006	JN10	2006/08/03	7.25	Call	Option on jNote	30,298.0000	30,568.0000	0.891	0	0	0
25/01/2006	JN10	2006/11/02			jNote	7.6360	7.6390	0.039	0.0000	0.0000	0
25/01/2006	JN10	2006/11/02	7.25	Put	Option on jNote	7,075.0000	6,998.0000	(1.088)	0	0	0
25/01/2006	JN10	2006/11/02	7.25	Call	Option on jNote	33,963.0000	34,073.0000	0.324	0	0	0
25/01/2006	JROD	2006/01/31			jRod	6.6710	6.6700	(0.015)	0.0000	0.0000	0
25/01/2006	JROD	2006/02/28			jRod	6.7260	6.7210	(0.074)	0.0000	0.0000	0
25/01/2006	JROD	2006/03/31			jRod	6.8530	6.8460	(0.102)	0.0000	0.0000	0
25/01/2006	JROD	2006/04/28			jRod	6.8630	6.8610	(0.029)	0.0000	0.0000	0
25/01/2006	JROD	2006/05/31			jRod	6.9350	6.9340	(0.014)	0.0000	0.0000	0
25/01/2006	JROD	2006/06/30			jRod	6.9900	6.9890	(0.014)	0.0000	0.0000	0

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25/01/2006	JROD	2006/07/31			jRod	6.9360	6.9360	-	0.0000	0.0000	0
25/01/2006	JROD	2006/08/31			jRod	6.9690	6.9680	(0.014)	0.0000	0.0000	0
25/01/2006	R153	2006/02/02			Bond Future	7.2940	7.3180	0.329	7.3000	7.3000	272
25/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	16.0000	14.0000	(12.500)	0	0	0
25/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	21,663.0000	20,623.0000	(4.801)	0	0	2
25/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	3,255.0000	2,571.0000	(21.014)	0	0	0
25/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	880.0000	579.0000	(34.205)	0	0	0
25/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	2,995.0000	3,349.0000	11.820	0	0	0
25/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	7,131.0000	7,868.0000	10.335	0	0	0
25/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	260.0000	142.0000	(45.385)	0	0	0
25/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	2,089.0000	2,331.0000	11.584	0	0	0
25/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	4,509.0000	3,713.0000	(17.654)	0	0	0
25/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	9,438.0000	8,444.0000	(10.532)	0	0	0
25/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	31.0000	28.0000	(9.677)	0	0	1
25/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	566.0000	610.0000	7.774	0	0	0
25/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	30,070.0000	29,031.0000	(3.455)	0	0	0
25/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	19,561.0000	18,521.0000	(5.317)	0	0	1
25/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	40,490.0000	39,452.0000	(2.564)	0	0	1
25/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	908.0000	995.0000	9.581	0	0	0
25/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	7,635.0000	6,684.0000	(12.456)	0	0	0
25/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	5,524.0000	6,137.0000	11.097	0	0	0
25/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	5,979.0000	5,094.0000	(14.802)	0	0	0
25/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	60,985.0000	59,947.0000	(1.702)	0	0	0
25/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	1,404.0000	1,556.0000	10.826	0	0	0
25/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	124.0000	61.0000	(50.806)	0	0	0
25/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	10,876.0000	11,797.0000	8.468	0	0	2
25/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	1,448.0000	1,023.0000	(29.351)	0	0	0
25/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	50,795.0000	49,757.0000	(2.044)	0	0	0

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25/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	2,234.0000	1,677.0000	(24.933)	0	0	0
25/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	23,832.0000	24,869.0000	4.351	0	0	0
25/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	4,140.0000	4,621.0000	11.618	0	0	1
25/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	71,063.0000	70,025.0000	(1.461)	0	0	0
25/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	12,931.0000	13,905.0000	7.532	0	0	0
25/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	15,391.0000	14,352.0000	(6.751)	0	0	0
25/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	196.0000	201.0000	2.551	0	0	0
25/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	340.0000	358.0000	5.294	0	0	0
25/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	11,353.0000	10,334.0000	(8.976)	0	0	0
25/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	8,929.0000	9,770.0000	9.419	0	0	0
25/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	110.0000	109.0000	(0.909)	0	0	0
25/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	498.0000	301.0000	(39.558)	0	0	0
25/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	17,467.0000	16,427.0000	(5.954)	0	0	0
25/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	13,346.0000	12,313.0000	(7.740)	0	0	0
25/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	23,767.0000	22,728.0000	(4.372)	0	0	0
25/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	59.0000	56.0000	(5.085)	0	0	0
25/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
25/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
25/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
25/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	25,871.0000	24,832.0000	(4.016)	0	0	0
25/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	27,972.0000	26,934.0000	(3.711)	0	0	0
25/01/2006	R153	2006/05/04			Bond Future	7.3000	7.3260	0.356	7.3100	7.3100	3
25/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	10,382.0000	9,826.0000	(5.355)	0	0	0
25/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	12,437.0000	12,947.0000	4.101	0	0	0
25/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,118.0000	1,189.0000	6.351	0	0	20
25/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	39,329.0000	38,333.0000	(2.532)	0	0	0
25/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,326.0000	2,461.0000	5.804	0	0	0
25/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	15,886.0000	15,180.0000	(4.444)	0	0	0
25/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	67,368.0000	66,307.0000	(1.575)	0	0	0
25/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	7,712.0000	8,072.0000	4.668	0	0	0
25/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	69.0000	74.0000	7.246	0	0	0
25/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	194.0000	207.0000	6.701	0	0	0
25/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	489.0000	522.0000	6.748	0	0	0
25/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	57,900.0000	56,847.0000	(1.819)	0	0	0

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25/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	76,813.0000	75,748.0000	(1.386)	0	0	0
25/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	22.0000	24.0000	9.091	0	0	0
25/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	30,632.0000	29,700.0000	(3.043)	0	0	0
25/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	48,499.0000	47,466.0000	(2.130)	0	0	0
25/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	4,420.0000	4,652.0000	5.249	0	0	0
25/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	22,714.0000	21,879.0000	(3.676)	0	0	0
25/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	18,679.0000	19,342.0000	3.549	0	0	0
25/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	26,339.0000	27,140.0000	3.041	0	0	0
25/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	6,284.0000	5,881.0000	(6.413)	0	0	0
25/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	3,493.0000	3,227.0000	(7.615)	0	0	0
25/01/2006	R153	2006/08/03			Bond Future	7.2930	7.3190	0.357	0.0000	0.0000	0
25/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	19,665.0000	20,275.0000	3.102	0	0	0
25/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	13,018.0000	12,497.0000	(4.002)	0	0	0
25/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	14,688.0000	15,175.0000	3.316	0	0	0
25/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	8,227.0000	7,829.0000	(4.838)	0	0	0
25/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	18,853.0000	18,224.0000	(3.336)	0	0	0
25/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	10,855.0000	11,234.0000	3.491	0	0	100
25/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,534.0000	4,697.0000	3.595	0	0	0
25/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,847.0000	6,062.0000	3.677	0	0	0
25/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,949.0000	40,104.0000	(2.064)	0	0	0
25/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	66,297.0000	65,364.0000	(1.407)	0	0	0
25/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,858.0000	2,954.0000	3.359	0	0	0
25/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	32,886.0000	32,093.0000	(2.411)	0	0	0
25/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	57,740.0000	56,828.0000	(1.579)	0	0	0
25/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,572.0000	3,696.0000	3.471	0	0	0
25/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	25,543.0000	24,822.0000	(2.823)	0	0	0
25/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	49,268.0000	48,384.0000	(1.794)	0	0	0
25/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,975.0000	8,263.0000	3.611	0	0	0
25/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,321.0000	2,396.0000	3.231	0	0	0
25/01/2006	R153	2006/11/02			Bond Future	7.2940	7.3180	0.329	0.0000	0.0000	0
25/01/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	40,422.0000	39,718.0000	(1.742)	0	0	0
25/01/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,133.0000	6,306.0000	2.821	0	0	100
25/01/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,324.0000	4,454.0000	3.006	0	0	0
25/01/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	47,372.0000	46,625.0000	(1.577)	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
25/01/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	16,116.0000	16,541.0000	2.637	0	0	0
25/01/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	14,507.0000	14,055.0000	(3.116)	0	0	0
25/01/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,178.0000	3,004.0000	(5.475)	0	0	0
25/01/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	5,937.0000	5,671.0000	(4.480)	0	0	0
25/01/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	26,025.0000	26,637.0000	2.352	0	0	0
25/01/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,971.0000	3,065.0000	3.164	0	0	0
25/01/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	62,302.0000	61,492.0000	(1.300)	0	0	0
25/01/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,988.0000	2,055.0000	3.370	0	0	0
25/01/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	70,118.0000	69,287.0000	(1.185)	0	0	0
25/01/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,295.0000	1,340.0000	3.475	0	0	0
25/01/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	54,694.0000	53,911.0000	(1.432)	0	0	0
25/01/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	32,642.0000	33,346.0000	2.157	0	0	0
25/01/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	33,212.0000	32,553.0000	(1.984)	0	0	0
25/01/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,541.0000	21,056.0000	2.507	0	0	0
25/01/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	20,113.0000	19,580.0000	(2.650)	0	0	0
25/01/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	12,616.0000	12,960.0000	2.727	0	0	0
25/01/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	26,398.0000	25,796.0000	(2.280)	0	0	0
25/01/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	9,884.0000	10,159.0000	2.782	0	0	0
25/01/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,767.0000	7,985.0000	2.807	0	0	0
25/01/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	9,737.0000	9,376.0000	(3.708)	0	0	0
25/01/2006	R153	2007/02/01			Bond Future	7.3080	7.3290	0.287	0.0000	0.0000	0
25/01/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	16,316.0000	16,667.0000	2.151	0	0	0
25/01/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	14,331.0000	13,964.0000	(2.561)	0	0	0
25/01/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	49,815.0000	49,159.0000	(1.317)	0	0	0
25/01/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,811.0000	2,903.0000	3.273	0	0	0
25/01/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,792.0000	1,855.0000	3.516	0	0	0
25/01/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,103.0000	1,144.0000	3.717	0	0	0
25/01/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	57,196.0000	56,519.0000	(1.184)	0	0	0
25/01/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	42,689.0000	42,063.0000	(1.466)	0	0	0
25/01/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,260.0000	4,389.0000	3.028	0	0	0
25/01/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	35,918.0000	35,329.0000	(1.640)	0	0	0
25/01/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,202.0000	12,490.0000	2.360	0	0	0
25/01/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	23,855.0000	23,365.0000	(2.054)	0	0	0
25/01/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,864.0000	9,092.0000	2.572	0	0	0
25/01/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	29,607.0000	29,064.0000	(1.834)	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
25/01/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,244.0000	6,419.0000	2.803	0	0	0
25/01/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	64,745.0000	64,053.0000	(1.069)	0	0	0
25/01/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	654.0000	680.0000	3.976	0	0	0
25/01/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,744.0000	18,314.0000	(2.294)	0	0	0
25/01/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,230.0000	21,645.0000	1.955	0	0	0
25/01/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	26,929.0000	27,405.0000	1.768	0	0	0
25/01/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	10,638.0000	10,336.0000	(2.839)	0	0	0
25/01/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	33,365.0000	33,898.0000	1.597	0	0	0
25/01/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	7,651.0000	7,410.0000	(3.150)	0	0	0
25/01/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,321.0000	5,136.0000	(3.477)	0	0	0
25/01/2006	R157	2006/02/02			Bond Future	7.4880	7.4870	(0.013)	0.0000	0.0000	140
25/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	62,964.0000	63,049.0000	0.135	0	0	250
25/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	82,784.0000	82,869.0000	0.103	0	0	0
25/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	102,208.0000	102,293.0000	0.083	0	0	0
25/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	598.0000	476.0000	(20.401)	0	0	0
25/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	250
25/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	21,082.0000	20,875.0000	(0.982)	0	0	0
25/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	121,243.0000	121,328.0000	0.070	0	0	0
25/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	676.0000	527.0000	(22.041)	0	0	0
25/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	22,768.0000	22,704.0000	(0.281)	0	0	0
25/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	42,769.0000	42,840.0000	0.166	0	0	0
25/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	139,899.0000	139,984.0000	0.061	0	0	0
25/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	34.0000	20.0000	(41.176)	0	0	0
25/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	6,798.0000	6,485.0000	(4.604)	0	0	0
25/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
25/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	64,844.0000	64,758.0000	(0.133)	0	0	0
25/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	5,776.0000	5,378.0000	(6.891)	0	0	0
25/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	42,441.0000	42,353.0000	(0.207)	0	0	0
25/01/2006	R157	2006/05/04			Bond Future	7.5010	7.5000	(0.013)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	31,796.0000	31,652.0000	(0.453)	0	0	0
25/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	10,689.0000	10,629.0000	(0.561)	0	0	0
25/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,965.0000	2,903.0000	(2.091)	0	0	0
25/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	4,689.0000	4,607.0000	(1.749)	0	0	0
25/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	118,880.0000	118,927.0000	0.040	0	0	0
25/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	12,548.0000	12,420.0000	(1.020)	0	0	0
25/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,271.0000	1,235.0000	(2.832)	0	0	0
25/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	136,521.0000	136,583.0000	0.045	0	0	0
25/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	33,070.0000	33,026.0000	(0.133)	0	0	0
25/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	622.0000	601.0000	(3.376)	0	0	0
25/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	65,207.0000	65,208.0000	0.002	0	0	0
25/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	7,492.0000	7,389.0000	(1.375)	0	0	0
25/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	82,892.0000	82,913.0000	0.025	0	0	0
25/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,920.0000	1,872.0000	(2.500)	0	0	115
25/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	4,515.0000	4,470.0000	(0.997)	0	0	0
25/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	47,072.0000	46,943.0000	(0.274)	0	0	0
25/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	100,874.0000	100,910.0000	0.036	0	0	0
25/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	20,299.0000	20,240.0000	(0.291)	0	0	50
25/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	48,212.0000	48,192.0000	(0.041)	0	0	0
25/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	20,383.0000	20,240.0000	(0.702)	0	0	0
25/01/2006	R157	2006/08/03			Bond Future	7.5050	7.5030	(0.027)	0.0000	0.0000	0
25/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	18,594.0000	18,588.0000	(0.032)	0	0	0
25/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	4,129.0000	4,074.0000	(1.332)	0	0	0
25/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	104,078.0000	104,158.0000	0.077	0	0	0
25/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,623.0000	7,540.0000	(1.089)	0	0	0
25/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	6,164.0000	6,091.0000	(1.184)	0	0	0
25/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	21,597.0000	21,457.0000	(0.648)	0	0	100
25/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	41,327.0000	41,350.0000	0.056	0	0	0
25/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	12,206.0000	12,099.0000	(0.877)	0	0	0
25/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	120,886.0000	120,976.0000	0.074	0	0	0
25/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	87,383.0000	87,451.0000	0.078	0	0	0
25/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	52,507.0000	52,332.0000	(0.333)	0	0	0
25/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	39,536.0000	39,368.0000	(0.425)	0	0	0
25/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	71,046.0000	71,101.0000	0.077	0	0	0
25/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	15,848.0000	15,726.0000	(0.770)	0	0	0

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25/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	55,324.0000	55,364.0000	0.072	0	0	0
25/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	10,621.0000	10,608.0000	(0.122)	0	0	0
25/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	9,553.0000	9,459.0000	(0.984)	0	0	0
25/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	136,770.0000	136,877.0000	0.078	0	0	0
25/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	29,327.0000	29,171.0000	(0.532)	0	0	0
25/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	28,921.0000	28,927.0000	0.021	0	0	0
25/01/2006	R157	2006/11/02			Bond Future	7.5140	7.5100	(0.053)	0.0000	0.0000	0
25/01/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	164,629.0000	164,919.0000	0.176	0	0	0
25/01/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,565.0000	1,538.0000	(1.725)	0	0	0
25/01/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,483.0000	2,445.0000	(1.530)	0	0	0
25/01/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,784.0000	5,713.0000	(1.228)	0	0	0
25/01/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,839.0000	3,786.0000	(1.381)	0	0	0
25/01/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	87,495.0000	87,696.0000	0.230	0	0	0
25/01/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	117,204.0000	117,451.0000	0.211	0	0	0
25/01/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	132,799.0000	133,064.0000	0.200	0	0	0
25/01/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	148,656.0000	148,935.0000	0.188	0	0	0
25/01/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	32,040.0000	32,143.0000	0.321	0	0	0
25/01/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	33,151.0000	32,937.0000	(0.646)	0	0	0
25/01/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	12,166.0000	12,050.0000	(0.953)	0	0	100
25/01/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	8,494.0000	8,402.0000	(1.083)	0	0	0
25/01/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	102,040.0000	102,265.0000	0.221	0	0	0
25/01/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	13,143.0000	13,192.0000	0.373	0	0	0
25/01/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	72,316.0000	72,496.0000	0.249	0	0	0
25/01/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	15,553.0000	15,416.0000	(0.881)	0	0	0
25/01/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	7,004.0000	7,032.0000	0.400	0	0	0
25/01/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	54,730.0000	54,462.0000	(0.490)	0	0	0
25/01/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	25,692.0000	25,505.0000	(0.728)	0	0	0
25/01/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	57,786.0000	57,943.0000	0.272	0	0	0
25/01/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	19,947.0000	19,786.0000	(0.807)	0	0	0
25/01/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	44,243.0000	44,373.0000	0.294	0	0	0
25/01/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	69,422.0000	69,133.0000	(0.416)	0	0	0
25/01/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	42,713.0000	42,470.0000	(0.569)	0	0	0
25/01/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	21,558.0000	21,634.0000	0.353	0	0	0
25/01/2006	R157	2007/02/01			Bond Future	7.5310	7.5240	(0.093)	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
25/01/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	15,569.0000	15,700.0000	0.841	0	0	0
25/01/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	57,416.0000	57,007.0000	(0.712)	0	0	0
25/01/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	22,266.0000	22,443.0000	0.795	0	0	0
25/01/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	94,638.0000	95,095.0000	0.483	0	0	0
25/01/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	40,711.0000	40,992.0000	0.690	0	0	0
25/01/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,639.0000	4,556.0000	(1.789)	0	0	0
25/01/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	110,270.0000	110,755.0000	0.440	0	0	0
25/01/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,802.0000	2,745.0000	(2.034)	0	0	0
25/01/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,390.0000	7,272.0000	(1.597)	0	0	0
25/01/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	79,591.0000	80,014.0000	0.531	0	0	0
25/01/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,335.0000	11,175.0000	(1.412)	0	0	0
25/01/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	23,932.0000	23,672.0000	(1.086)	0	0	0
25/01/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	30,645.0000	30,873.0000	0.744	0	0	0
25/01/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	33,043.0000	32,730.0000	(0.947)	0	0	0
25/01/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	44,203.0000	43,839.0000	(0.823)	0	0	0
25/01/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	52,361.0000	52,694.0000	0.636	0	0	0
25/01/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	65,406.0000	65,787.0000	0.583	0	0	0
25/01/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,763.0000	16,555.0000	(1.241)	0	0	0
25/01/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	142,363.0000	142,881.0000	0.364	0	0	0
25/01/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	486.0000	473.0000	(2.675)	0	0	0
25/01/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	158,471.0000	158,999.0000	0.333	0	0	0
25/01/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	907.0000	885.0000	(2.426)	0	0	0
25/01/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	126,245.0000	126,750.0000	0.400	0	0	0
25/01/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,627.0000	1,590.0000	(2.274)	0	0	0
25/01/2006	R186	2006/02/02			Bond Future	7.1460	7.1460	-	0.0000	0.0000	0
25/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	3,247.0000	2,862.0000	(11.857)	0	0	0
25/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	17,311.0000	16,926.0000	(2.224)	0	0	0
25/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	109,246.0000	109,246.0000	-	0	0	0
25/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	138.0000	90.0000	(34.783)	0	0	0
25/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	47,121.0000	47,073.0000	(0.102)	0	0	0
25/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	167,076.0000	167,076.0000	-	0	0	0
25/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	1,727.0000	1,451.0000	(15.981)	0	0	0
25/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	194,446.0000	194,446.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	21,847.0000	21,571.0000	(1.263)	0	0	0
25/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	78,695.0000	78,694.0000	(0.001)	0	0	0
25/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
25/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	220,844.0000	220,844.0000	-	0	0	0
25/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	92,514.0000	92,514.0000	-	0	0	0
25/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	0
25/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	138,691.0000	138,691.0000	-	0	0	0
25/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	55,637.0000	55,632.0000	(0.009)	0	0	0
25/01/2006	R186	2006/05/04			Bond Future	7.1460	7.1450	(0.014)	0.0000	0.0000	0
25/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,529.0000	3,449.0000	(2.267)	0	0	0
25/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	112,057.0000	112,113.0000	0.050	0	0	0
25/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	35,722.0000	35,663.0000	(0.165)	0	0	0
25/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	21,757.0000	21,563.0000	(0.892)	0	0	0
25/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	194,042.0000	194,149.0000	0.055	0	0	0
25/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	6,211.0000	6,100.0000	(1.787)	0	0	0
25/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	84,377.0000	84,401.0000	0.028	0	0	0
25/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,257.0000	1,218.0000	(3.103)	0	0	0
25/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	58,488.0000	58,468.0000	(0.034)	0	0	0
25/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	793.0000	766.0000	(3.405)	0	0	0
25/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	167,282.0000	167,378.0000	0.057	0	0	0
25/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	38,076.0000	37,865.0000	(0.554)	0	0	0
25/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	340.0000	325.0000	(4.412)	0	0	0
25/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	11,827.0000	11,672.0000	(1.311)	0	0	0
25/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	18,100.0000	18,024.0000	(0.420)	0	0	0
25/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	2,068.0000	2,013.0000	(2.660)	0	0	0
25/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	219,852.0000	219,973.0000	0.055	0	0	0
25/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	62,132.0000	61,935.0000	(0.317)	0	0	0
25/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	139,868.0000	139,947.0000	0.056	0	0	0
25/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	2,308.0000	2,272.0000	(1.560)	0	0	0
25/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	6,913.0000	6,851.0000	(0.897)	0	0	0
25/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	94,130.0000	93,959.0000	(0.182)	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
25/01/2006	R186	2006/08/03			Bond Future	7.1410	7.1400	(0.014)	0.0000	0.0000	0
25/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	21,731.0000	21,593.0000	(0.635)	0	0	0
25/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	46,857.0000	46,833.0000	(0.051)	0	0	0
25/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	119,064.0000	119,100.0000	0.030	0	0	0
25/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	10,587.0000	10,488.0000	(0.935)	0	0	0
25/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	68,740.0000	68,736.0000	(0.006)	0	0	0
25/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	32,319.0000	32,160.0000	(0.492)	0	0	0
25/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	221,764.0000	221,855.0000	0.041	0	0	0
25/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,924.0000	2,881.0000	(1.471)	0	0	0
25/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	245,798.0000	245,902.0000	0.042	0	0	0
25/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,788.0000	4,727.0000	(1.274)	0	0	0
25/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,737.0000	1,707.0000	(1.727)	0	0	0
25/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	28,416.0000	28,378.0000	(0.134)	0	0	0
25/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	92,905.0000	92,924.0000	0.020	0	0	0
25/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	197,500.0000	197,573.0000	0.037	0	0	0
25/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	171,704.0000	171,768.0000	0.037	0	0	0
25/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	47,575.0000	47,403.0000	(0.362)	0	0	0
25/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	14,600.0000	14,484.0000	(0.795)	0	0	0
25/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	6,068.0000	5,997.0000	(1.170)	0	0	0
25/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	14,607.0000	14,568.0000	(0.267)	0	0	0
25/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	145,487.0000	145,538.0000	0.035	0	0	0
25/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	7,914.0000	7,831.0000	(1.049)	0	0	0
25/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	68,745.0000	68,571.0000	(0.253)	0	0	0
25/01/2006	R186	2006/11/02			Bond Future	7.1360	7.1340	(0.028)	0.0000	0.0000	0
25/01/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	9,702.0000	9,614.0000	(0.907)	0	0	0
25/01/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	171,254.0000	171,458.0000	0.119	0	0	0
25/01/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	6,031.0000	5,967.0000	(1.061)	0	0	0
25/01/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	123,515.0000	123,665.0000	0.121	0	0	0
25/01/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	22,777.0000	22,628.0000	(0.654)	0	0	0
25/01/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	33,254.0000	33,073.0000	(0.544)	0	0	0
25/01/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	80,597.0000	80,683.0000	0.107	0	0	0
25/01/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	15,108.0000	14,991.0000	(0.774)	0	0	0
25/01/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	101,205.0000	101,324.0000	0.118	0	0	0
25/01/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	62,153.0000	62,208.0000	0.088	0	0	0

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25/01/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	147,026.0000	147,205.0000	0.122	0	0	0
25/01/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	47,053.0000	46,841.0000	(0.451)	0	0	0
25/01/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,630.0000	3,585.0000	(1.240)	0	0	0
25/01/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	195,777.0000	196,000.0000	0.114	0	0	0
25/01/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	64,584.0000	64,345.0000	(0.370)	0	0	0
25/01/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	46,235.0000	46,263.0000	0.061	0	0	0
25/01/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	220,253.0000	220,490.0000	0.108	0	0	0
25/01/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	111,693.0000	111,419.0000	(0.245)	0	0	0
25/01/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	2,115.0000	2,086.0000	(1.371)	0	0	0
25/01/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	33,047.0000	33,054.0000	0.021	0	0	0
25/01/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	22,606.0000	22,599.0000	(0.031)	0	0	0
25/01/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	86,107.0000	85,847.0000	(0.302)	0	0	0
25/01/2006	R186	2007/02/01			Bond Future	7.1350	7.1310	(0.056)	0.0000	0.0000	0
25/01/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	65,104.0000	65,327.0000	0.343	0	0	0
25/01/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	49,983.0000	49,675.0000	(0.616)	0	0	0
25/01/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	49,333.0000	49,506.0000	0.351	0	0	0
25/01/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	67,411.0000	67,054.0000	(0.530)	0	0	0
25/01/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	147,991.0000	148,400.0000	0.276	0	0	0
25/01/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,291.0000	17,130.0000	(0.931)	0	0	0
25/01/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	125,077.0000	125,446.0000	0.295	0	0	0
25/01/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,471.0000	11,348.0000	(1.072)	0	0	0
25/01/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	171,647.0000	172,089.0000	0.258	0	0	0
25/01/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	7,394.0000	7,305.0000	(1.204)	0	0	0
25/01/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,820.0000	2,778.0000	(1.489)	0	0	0
25/01/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	219,692.0000	220,180.0000	0.222	0	0	0
25/01/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	195,655.0000	196,123.0000	0.239	0	0	0
25/01/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	25,332.0000	25,125.0000	(0.817)	0	0	0
25/01/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	103,337.0000	103,660.0000	0.313	0	0	0
25/01/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,632.0000	4,569.0000	(1.360)	0	0	0
25/01/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	83,211.0000	83,484.0000	0.328	0	0	0
25/01/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	36,079.0000	35,822.0000	(0.712)	0	0	0
25/01/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	25,397.0000	25,487.0000	0.354	0	0	0
25/01/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	88,605.0000	88,202.0000	(0.455)	0	0	0
25/01/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	113,650.0000	113,209.0000	(0.388)	0	0	0
25/01/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	36,087.0000	36,215.0000	0.355	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
25/01/2006	R194	2006/02/02			Bond Future	7.1450	7.1840	0.546	7.1800	7.1800	0
25/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
25/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	12,671.0000	13,431.0000	5.998	0	0	0
25/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	17,635.0000	18,395.0000	4.310	0	0	0
25/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	30,690.0000	29,930.0000	(2.476)	0	0	0
25/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	25,987.0000	25,227.0000	(2.925)	0	0	0
25/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	21,256.0000	20,496.0000	(3.575)	0	0	0
25/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	7,740.0000	8,497.0000	9.780	0	0	0
25/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	11,708.0000	10,948.0000	(6.491)	0	0	0
25/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	301.0000	153.0000	(49.169)	0	0	0
25/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	3,133.0000	3,744.0000	19.502	0	0	0
25/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	35,365.0000	34,605.0000	(2.149)	0	0	0
25/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	6,919.0000	6,167.0000	(10.869)	0	0	0
25/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	16,496.0000	15,736.0000	(4.607)	0	0	0
25/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	2,569.0000	1,972.0000	(23.239)	0	0	0
25/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	29.0000	37.0000	27.586	0	0	0
25/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	525.0000	688.0000	31.048	0	0	0
25/01/2006	R194	2006/05/04			Bond Future	7.1360	7.1810	0.631	7.1900	7.1900	50
25/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	93.0000	106.0000	13.978	0	0	0
25/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,577.0000	30,808.0000	(2.435)	0	0	0
25/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,458.0000	26,694.0000	(2.782)	0	0	0
25/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,338.0000	22,583.0000	(3.235)	0	0	0
25/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	255.0000	291.0000	14.118	0	0	0
25/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,245.0000	18,504.0000	(3.850)	0	0	0
25/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	150.0000	170.0000	13.333	0	0	0
25/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	58.0000	66.0000	13.793	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
25/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,355.0000	10,691.0000	(5.848)	0	0	0
25/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,820.0000	8,420.0000	7.673	0	0	0
25/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	442.0000	359.0000	(18.778)	0	0	0
25/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,492.0000	12,185.0000	6.030	0	0	0
25/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,132.0000	956.0000	(15.548)	0	0	0
25/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	831.0000	944.0000	13.598	0	0	0
25/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,579.0000	16,323.0000	4.776	0	0	0
25/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,451.0000	2,140.0000	(12.689)	0	0	0
25/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	143.0000	112.0000	(21.678)	0	0	0
25/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	436.0000	498.0000	14.220	0	0	0
25/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,570.0000	1,766.0000	12.484	0	0	0
25/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,204.0000	14,490.0000	(4.696)	0	0	0
25/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,801.0000	5,266.0000	9.685	0	0	0
25/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,825.0000	7,245.0000	(7.412)	0	0	0
25/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,816.0000	3,132.0000	11.222	0	0	0
25/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,781.0000	4,321.0000	(9.621)	0	0	0
25/01/2006	R194	2006/08/03			Bond Future	7.0910	7.1390	0.677	0.0000	0.0000	0
25/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,768.0000	8,242.0000	6.102	0	0	0
25/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,248.0000	17,621.0000	(3.436)	0	0	0
25/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,622.0000	27,946.0000	(2.362)	0	0	0
25/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	677.0000	731.0000	7.976	0	0	0
25/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,917.0000	14,320.0000	(4.002)	0	0	0
25/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,644.0000	2,399.0000	(9.266)	0	0	0
25/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,127.0000	24,463.0000	(2.643)	0	0	0
25/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,672.0000	21,023.0000	(2.995)	0	0	0
25/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,084.0000	1,175.0000	8.395	0	0	0
25/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	856.0000	926.0000	8.178	0	0	0
25/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,810.0000	3,035.0000	8.007	0	0	0
25/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,912.0000	8,418.0000	(5.543)	0	0	0
25/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,318.0000	5,898.0000	(6.648)	0	0	0
25/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,805.0000	11,253.0000	(4.676)	0	0	0
25/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,998.0000	2,164.0000	8.308	0	0	0
25/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	555.0000	598.0000	7.748	0	0	0
25/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,422.0000	1,544.0000	8.579	0	0	0
25/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,480.0000	5,866.0000	7.044	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
25/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,940.0000	4,239.0000	7.589	0	0	0
25/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,116.0000	3,784.0000	(8.066)	0	0	0
25/01/2006	R194	2006/11/02			Bond Future	7.0520	7.1000	0.681	0.0000	0.0000	0
25/01/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	7,291.0000	7,594.0000	4.156	0	0	0
25/01/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	6,632.0000	6,327.0000	(4.599)	0	0	0
25/01/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,312.0000	1,395.0000	6.326	0	0	0
25/01/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	9,053.0000	9,400.0000	3.833	0	0	0
25/01/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	5,216.0000	4,955.0000	(5.004)	0	0	0
25/01/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,047.0000	11,437.0000	3.530	0	0	0
25/01/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	4,020.0000	3,801.0000	(5.448)	0	0	0
25/01/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	13,263.0000	13,693.0000	3.242	0	0	0
25/01/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	8,270.0000	7,921.0000	(4.220)	0	0	0
25/01/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	2,235.0000	2,093.0000	(6.353)	0	0	0
25/01/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	3,032.0000	2,853.0000	(5.904)	0	0	0
25/01/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	5,766.0000	6,025.0000	4.492	0	0	0
25/01/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	15,686.0000	16,152.0000	2.971	0	0	0
25/01/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,472.0000	4,689.0000	4.852	0	0	0
25/01/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,843.0000	1,953.0000	5.969	0	0	0
25/01/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,431.0000	18,907.0000	(2.697)	0	0	0
25/01/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	10,126.0000	9,735.0000	(3.861)	0	0	0
25/01/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,866.0000	16,368.0000	(2.953)	0	0	0
25/01/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	12,190.0000	11,759.0000	(3.536)	0	0	0
25/01/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,530.0000	2,672.0000	5.613	0	0	0
25/01/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,400.0000	3,577.0000	5.206	0	0	0
25/01/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,444.0000	13,977.0000	(3.233)	0	0	0
25/01/2006	R194	2007/02/01			Bond Future	7.0310	7.0780	0.668	0.0000	0.0000	0
25/01/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,452.0000	6,173.0000	(4.324)	0	0	0
25/01/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,203.0000	4,407.0000	4.854	0	0	0
25/01/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,839.0000	7,118.0000	4.080	0	0	0
25/01/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,461.0000	8,776.0000	3.723	0	0	0
25/01/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2,975.0000	2,807.0000	(5.647)	0	0	0
25/01/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3,941.0000	3,737.0000	(5.176)	0	0	0
25/01/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,274.0000	10,623.0000	3.397	0	0	0
25/01/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,996.0000	7,681.0000	(3.939)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/01/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,187.0000	3,356.0000	5.303	0	0	0
25/01/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,631.0000	13,228.0000	(2.956)	0	0	0
25/01/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,361.0000	2,496.0000	5.718	0	0	0
25/01/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,191.0000	2,056.0000	(6.162)	0	0	0
25/01/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	551.0000	593.0000	7.623	0	0	0
25/01/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,013.0000	17,572.0000	(2.448)	0	0	0
25/01/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	825.0000	883.0000	7.030	0	0	0
25/01/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,202.0000	1,282.0000	6.656	0	0	0
25/01/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,719.0000	9,371.0000	(3.581)	0	0	0
25/01/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,605.0000	11,227.0000	(3.257)	0	0	0
25/01/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,706.0000	1,812.0000	6.213	0	0	0
25/01/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	12,262.0000	12,640.0000	3.083	0	0	0
25/01/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,775.0000	15,351.0000	(2.688)	0	0	0
25/01/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,419.0000	5,660.0000	4.447	0	0	0
25/01/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5,099.0000	4,858.0000	(4.726)	0	0	0
25/01/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,571.0000	1,467.0000	(6.620)	0	0	0
25/01/2006	R201	2006/02/02			Bond Future	7.4780	7.4770	(0.013)	0.0000	0.0000	0
25/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	6,020.0000	5,759.0000	(4.336)	0	0	0
25/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	18,703.0000	18,641.0000	(0.331)	0	0	0
25/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	4,540.0000	4,212.0000	(7.225)	0	0	0
25/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	668.0000	546.0000	(18.263)	0	0	0
25/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	36.0000	21.0000	(41.667)	0	0	0
25/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	16,156.0000	15,966.0000	(1.176)	0	0	0
25/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	592.0000	463.0000	(21.791)	0	0	0
25/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	34,449.0000	34,502.0000	0.154	0	0	0
25/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	50,396.0000	50,462.0000	0.131	0	0	0
25/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
25/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	50,462.0000	50,395.0000	(0.133)	0	0	0
25/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0
25/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	32,811.0000	32,738.0000	(0.222)	0	0	0
25/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	68,484.0000	68,417.0000	(0.098)	0	0	0
25/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	66,061.0000	66,128.0000	0.101	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
25/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	111,242.0000	111,309.0000	0.060	0	0	0
25/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	81,420.0000	81,487.0000	0.082	0	0	0
25/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	96,478.0000	96,545.0000	0.069	0	0	0
25/01/2006	R201	2006/05/04			Bond Future	7.4910	7.4900	(0.013)	0.0000	0.0000	0
25/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	39,559.0000	39,536.0000	(0.058)	0	0	0
25/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	6,719.0000	6,630.0000	(1.325)	0	0	0
25/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	27,722.0000	27,681.0000	(0.148)	0	0	0
25/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	4,335.0000	4,263.0000	(1.661)	0	0	0
25/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	52,833.0000	52,827.0000	(0.011)	0	0	0
25/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	17,048.0000	16,929.0000	(0.698)	0	0	0
25/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	17,640.0000	17,587.0000	(0.300)	0	0	0
25/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	10,849.0000	10,742.0000	(0.986)	0	0	0
25/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	108,837.0000	108,882.0000	0.041	0	0	0
25/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,264.0000	1,230.0000	(2.690)	0	0	0
25/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,874.0000	1,830.0000	(2.348)	0	0	0
25/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	80,793.0000	80,815.0000	0.027	0	0	0
25/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	94,958.0000	94,990.0000	0.034	0	0	0
25/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	651.0000	630.0000	(3.226)	0	0	0
25/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,828.0000	2,771.0000	(2.016)	0	0	0
25/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	66,684.0000	66,693.0000	0.013	0	0	0
25/01/2006	R201	2006/08/03			Bond Future	7.4970	7.4950	(0.027)	0.0000	0.0000	0
25/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	13,610.0000	13,509.0000	(0.742)	0	0	0
25/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	45,356.0000	45,383.0000	0.060	0	0	0
25/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	24,586.0000	24,588.0000	0.008	0	0	0
25/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	18,241.0000	18,126.0000	(0.630)	0	0	0
25/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	24,393.0000	24,266.0000	(0.521)	0	0	0
25/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	10,616.0000	10,527.0000	(0.838)	0	0	0
25/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	57,694.0000	57,733.0000	0.068	0	0	0
25/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	34,360.0000	34,374.0000	0.041	0	0	0
25/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	8,396.0000	8,317.0000	(0.941)	0	0	0
25/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	83,620.0000	83,679.0000	0.071	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
25/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,741.0000	3,693.0000	(1.283)	0	0	0
25/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	109,328.0000	109,408.0000	0.073	0	0	0
25/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,481.0000	5,419.0000	(1.131)	0	0	0
25/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	96,851.0000	96,918.0000	0.069	0	0	0
25/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,736.0000	6,666.0000	(1.039)	0	0	0
25/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	70,519.0000	70,568.0000	0.069	0	0	0
25/01/2006	R201	2006/11/02			Bond Future	7.5040	7.5000	(0.053)	0.0000	0.0000	0
25/01/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	33,414.0000	33,233.0000	(0.542)	0	0	0
25/01/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	33,163.0000	33,233.0000	0.211	0	0	0
25/01/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,662.0000	3,615.0000	(1.283)	0	0	0
25/01/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	5,367.0000	5,305.0000	(1.155)	0	0	0
25/01/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	42,195.0000	41,996.0000	(0.472)	0	0	0
25/01/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	26,085.0000	26,137.0000	0.199	0	0	0
25/01/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	41,275.0000	41,365.0000	0.218	0	0	0
25/01/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	20,057.0000	20,093.0000	0.179	0	0	0
25/01/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	15,055.0000	15,079.0000	0.159	0	0	0
25/01/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	106,564.0000	106,768.0000	0.191	0	0	0
25/01/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	63,787.0000	63,559.0000	(0.357)	0	0	0
25/01/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	25,959.0000	25,798.0000	(0.620)	0	0	0
25/01/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	52,326.0000	52,111.0000	(0.411)	0	0	0
25/01/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	19,769.0000	19,629.0000	(0.708)	0	0	0
25/01/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	7,687.0000	7,608.0000	(1.028)	0	0	0
25/01/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	50,364.0000	50,476.0000	0.222	0	0	0
25/01/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	94,335.0000	94,525.0000	0.201	0	0	0
25/01/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	10,764.0000	10,666.0000	(0.910)	0	0	0
25/01/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	82,463.0000	82,636.0000	0.210	0	0	0
25/01/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	14,745.0000	14,626.0000	(0.807)	0	0	0
25/01/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	71,085.0000	71,238.0000	0.215	0	0	0
25/01/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	60,340.0000	60,473.0000	0.220	0	0	0
25/01/2006	R201	2007/02/01			Bond Future	7.5180	7.5110	(0.093)	0.0000	0.0000	0
25/01/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	25,910.0000	25,664.0000	(0.949)	0	0	0
25/01/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,753.0000	18,549.0000	(1.088)	0	0	0
25/01/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	42,147.0000	42,413.0000	0.631	0	0	0
25/01/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,257.0000	1,229.0000	(2.228)	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
25/01/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	24,806.0000	24,989.0000	0.738	0	0	0
25/01/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	34,678.0000	34,392.0000	(0.825)	0	0	0
25/01/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	18,095.0000	18,238.0000	0.790	0	0	0
25/01/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	56,983.0000	56,629.0000	(0.621)	0	0	0
25/01/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	32,850.0000	33,075.0000	0.685	0	0	0
25/01/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	12,716.0000	12,823.0000	0.841	0	0	0
25/01/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,122.0000	12,959.0000	(1.242)	0	0	0
25/01/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	63,851.0000	64,188.0000	0.528	0	0	0
25/01/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,862.0000	8,737.0000	(1.411)	0	0	0
25/01/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	8,584.0000	8,660.0000	0.885	0	0	0
25/01/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	45,062.0000	44,739.0000	(0.717)	0	0	0
25/01/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	101,018.0000	101,418.0000	0.396	0	0	0
25/01/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	52,547.0000	52,851.0000	0.579	0	0	0
25/01/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,174.0000	2,130.0000	(2.024)	0	0	0
25/01/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	75,838.0000	76,202.0000	0.480	0	0	0
25/01/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,767.0000	5,674.0000	(1.613)	0	0	0
25/01/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	88,291.0000	88,676.0000	0.436	0	0	0
25/01/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,611.0000	3,546.0000	(1.800)	0	0	0
25/01/2006	R203	2006/02/02			Bond Future	7.4620	7.4620	-	0.0000	0.0000	0
25/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	113,799.0000	113,799.0000	-	0	0	0
25/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	96,459.0000	96,459.0000	-	0	0	0
25/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	78,686.0000	78,686.0000	-	0	0	0
25/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
25/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	37,734.0000	37,732.0000	(0.005)	0	0	0
25/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	41,796.0000	41,796.0000	-	0	0	0
25/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	445.0000	347.0000	(22.022)	0	0	0
25/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	17,542.0000	17,443.0000	(0.564)	0	0	0
25/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	135.0000	94.0000	(30.370)	0	0	0
25/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	6,484.0000	6,217.0000	(4.118)	0	0	0
25/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	3,457.0000	3,191.0000	(7.695)	0	0	0

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25/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	60,469.0000	60,469.0000	-	0	0	0
25/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	22,788.0000	22,747.0000	(0.180)	0	0	0
25/01/2006	R203	2006/05/04			Bond Future	7.4720	7.4710	(0.013)	0.0000	0.0000	0
25/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	4,034.0000	3,994.0000	(0.992)	0	0	0
25/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	41,995.0000	41,876.0000	(0.283)	0	0	0
25/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	3,247.0000	3,187.0000	(1.848)	0	0	0
25/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	7,544.0000	7,451.0000	(1.233)	0	0	0
25/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	1,193.0000	1,162.0000	(2.598)	0	0	0
25/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	60,049.0000	60,097.0000	0.080	0	0	0
25/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	15,144.0000	15,026.0000	(0.779)	0	0	0
25/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	26,675.0000	26,549.0000	(0.472)	0	0	0
25/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	43,676.0000	43,695.0000	0.044	0	0	0
25/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	94,489.0000	94,563.0000	0.078	0	0	0
25/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	17,341.0000	17,302.0000	(0.225)	0	0	0
25/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	29,091.0000	29,077.0000	(0.048)	0	0	0
25/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	9,041.0000	8,993.0000	(0.531)	0	0	0
25/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	97.0000	93.0000	(4.124)	0	0	0
25/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	371.0000	358.0000	(3.504)	0	0	0
25/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	21.0000	20.0000	(4.762)	0	0	0
25/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	77,211.0000	77,276.0000	0.084	0	0	0
25/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	111,546.0000	111,623.0000	0.069	0	0	0
25/01/2006	R203	2006/08/03			Bond Future	7.4740	7.4730	(0.013)	0.0000	0.0000	0
25/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	4,101.0000	4,057.0000	(1.073)	0	0	0
25/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	34,359.0000	34,356.0000	(0.009)	0	0	0
25/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	7,661.0000	7,599.0000	(0.809)	0	0	0
25/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	13,280.0000	13,199.0000	(0.610)	0	0	0
25/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	61,970.0000	62,004.0000	0.055	0	0	0
25/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	14,955.0000	14,928.0000	(0.181)	0	0	0
25/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	47,356.0000	47,371.0000	0.032	0	0	0
25/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	32,480.0000	32,376.0000	(0.320)	0	0	0
25/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	23,465.0000	23,447.0000	(0.077)	0	0	0
25/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	21,456.0000	21,360.0000	(0.447)	0	0	0
25/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	390.0000	382.0000	(2.051)	0	0	0
25/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	8,821.0000	8,793.0000	(0.317)	0	0	0

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25/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	77,644.0000	77,694.0000	0.064	0	0	0
25/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	110,249.0000	110,318.0000	0.063	0	0	0
25/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	46,360.0000	46,255.0000	(0.226)	0	0	0
25/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	927.0000	911.0000	(1.726)	0	0	0
25/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	2,030.0000	2,003.0000	(1.330)	0	0	0
25/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	93,867.0000	93,929.0000	0.066	0	0	0
25/01/2006	R203	2006/11/02			Bond Future	7.4800	7.4770	(0.040)	0.0000	0.0000	0
25/01/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	93,405.0000	93,601.0000	0.210	0	0	0
25/01/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	4,059.0000	4,008.0000	(1.256)	0	0	0
25/01/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	78,125.0000	78,303.0000	0.228	0	0	0
25/01/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	2,244.0000	2,211.0000	(1.471)	0	0	0
25/01/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,961.0000	6,888.0000	(1.049)	0	0	0
25/01/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	63,527.0000	63,682.0000	0.244	0	0	0
25/01/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	82,762.0000	82,538.0000	(0.271)	0	0	0
25/01/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	49,985.0000	50,114.0000	0.258	0	0	0
25/01/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	7,756.0000	7,770.0000	0.181	0	0	0
25/01/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	4,526.0000	4,531.0000	0.110	0	0	0
25/01/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	11,337.0000	11,237.0000	(0.882)	0	0	0
25/01/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	65,334.0000	65,119.0000	(0.329)	0	0	0
25/01/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	49,909.0000	49,708.0000	(0.403)	0	0	0
25/01/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	12,502.0000	12,529.0000	0.216	0	0	0
25/01/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	17,569.0000	17,440.0000	(0.734)	0	0	0
25/01/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	37,873.0000	37,973.0000	0.264	0	0	0
25/01/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	36,744.0000	36,563.0000	(0.493)	0	0	0
25/01/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	19,033.0000	19,080.0000	0.247	0	0	0
25/01/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	27,496.0000	27,568.0000	0.262	0	0	0
25/01/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	25,974.0000	25,818.0000	(0.601)	0	0	0
25/01/2006	R203	2007/02/01			Bond Future	7.4920	7.4870	(0.067)	0.0000	0.0000	0
25/01/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,933.0000	10,993.0000	0.549	0	0	0
25/01/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	84,902.0000	84,567.0000	(0.395)	0	0	0
25/01/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	7,087.0000	7,126.0000	0.550	0	0	0
25/01/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	68,451.0000	68,137.0000	(0.459)	0	0	0
25/01/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	16,144.0000	16,230.0000	0.533	0	0	0
25/01/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	53,835.0000	53,547.0000	(0.535)	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
25/01/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	31,222.0000	31,375.0000	0.490	0	0	0
25/01/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	30,623.0000	30,402.0000	(0.722)	0	0	0
25/01/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	22,881.0000	22,998.0000	0.511	0	0	0
25/01/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,715.0000	6,630.0000	(1.266)	0	0	0
25/01/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	78,761.0000	79,051.0000	0.368	0	0	0
25/01/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	4,201.0000	4,141.0000	(1.428)	0	0	0
25/01/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,532.0000	2,491.0000	(1.619)	0	0	0
25/01/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	107,906.0000	108,240.0000	0.310	0	0	0
25/01/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	10,342.0000	10,228.0000	(1.102)	0	0	0
25/01/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	93,103.0000	93,417.0000	0.337	0	0	0
25/01/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	15,367.0000	15,219.0000	(0.963)	0	0	0
25/01/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	41,204.0000	40,947.0000	(0.624)	0	0	0
25/01/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	41,141.0000	41,331.0000	0.462	0	0	0
25/01/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	22,056.0000	21,871.0000	(0.839)	0	0	0
25/01/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	52,516.0000	52,742.0000	0.430	0	0	0
25/01/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	65,141.0000	65,401.0000	0.399	0	0	0
25/01/2006	R204	2006/02/02			Bond Future	7.4470	7.4470	-	0.0000	0.0000	0
25/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	45,287.0000	45,287.0000	-	0	0	0
25/01/2006	R204	2006/05/04			Bond Future	7.4560	7.4560	-	0.0000	0.0000	0
25/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	47,351.0000	47,301.0000	(0.106)	0	0	0
25/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	3,349.0000	3,299.0000	(1.493)	0	0	0
25/01/2006	R204	2006/08/03			Bond Future	7.4600	7.4580	(0.027)	0.0000	0.0000	0
25/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	51,222.0000	51,302.0000	0.156	0	0	0
25/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	8,082.0000	7,998.0000	(1.039)	0	0	0
25/01/2006	R204	2006/11/02			Bond Future	7.4640	7.4610	(0.040)	0.0000	0.0000	0
25/01/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	39,701.0000	39,509.0000	(0.484)	0	0	0
25/01/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	31,313.0000	31,389.0000	0.243	0	0	0
25/01/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	28,400.0000	28,232.0000	(0.592)	0	0	0
25/01/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	22,154.0000	22,205.0000	0.230	0	0	0
25/01/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	116,722.0000	116,940.0000	0.187	0	0	0
25/01/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	53,490.0000	53,276.0000	(0.400)	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
25/01/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	14,942.0000	14,972.0000	0.201	0	0	0
25/01/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	42,375.0000	42,479.0000	0.245	0	0	0
25/01/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	69,670.0000	69,442.0000	(0.327)	0	0	0
25/01/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5,790.0000	5,796.0000	0.104	0	0	0
25/01/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,543.0000	1,518.0000	(1.620)	0	0	0
25/01/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	9,566.0000	9,582.0000	0.167	0	0	0
25/01/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	19,525.0000	19,386.0000	(0.712)	0	0	0
25/01/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	88,023.0000	87,785.0000	(0.270)	0	0	0
25/01/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	55,148.0000	55,281.0000	0.241	0	0	0
25/01/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	100,461.0000	100,665.0000	0.203	0	0	0
25/01/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,893.0000	4,834.0000	(1.206)	0	0	0
25/01/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	84,555.0000	84,740.0000	0.219	0	0	0
25/01/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,814.0000	2,775.0000	(1.386)	0	0	0
25/01/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	69,328.0000	69,490.0000	0.234	0	0	0
25/01/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	12,870.0000	12,761.0000	(0.847)	0	0	0
25/01/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	8,118.0000	8,036.0000	(1.010)	0	0	0
25/01/2006	R204	2007/02/01			Bond Future	7.4730	7.4680	(0.067)	0.0000	0.0000	0
25/01/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	45,037.0000	45,243.0000	0.457	0	0	0
25/01/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	56,764.0000	56,459.0000	(0.537)	0	0	0
25/01/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	12,307.0000	12,373.0000	0.536	0	0	0
25/01/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	72,293.0000	71,960.0000	(0.461)	0	0	0
25/01/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	43,392.0000	43,121.0000	(0.625)	0	0	0
25/01/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	23,206.0000	23,011.0000	(0.840)	0	0	0
25/01/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	25,362.0000	25,491.0000	0.509	0	0	0
25/01/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	18,026.0000	18,121.0000	0.527	0	0	0
25/01/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	57,191.0000	57,435.0000	0.427	0	0	0
25/01/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	115,764.0000	116,121.0000	0.308	0	0	0
25/01/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	34,380.0000	34,546.0000	0.483	0	0	0
25/01/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	10,903.0000	10,783.0000	(1.101)	0	0	0
25/01/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,697.0000	2,654.0000	(1.594)	0	0	0
25/01/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	32,225.0000	31,991.0000	(0.726)	0	0	0
25/01/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	89,837.0000	89,481.0000	(0.396)	0	0	0
25/01/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	70,618.0000	70,897.0000	0.395	0	0	0
25/01/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,455.0000	4,392.0000	(1.414)	0	0	0
25/01/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,096.0000	7,007.0000	(1.254)	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
25/01/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	85,044.0000	85,355.0000	0.366	0	0	0
25/01/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	100,184.0000	100,520.0000	0.335	0	0	0
25/01/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	8,048.0000	8,092.0000	0.547	0	0	0
25/01/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	16,178.0000	16,022.0000	(0.964)	0	0	0
25/01/2006	R207	2006/02/02			Bond Future	7.4220	7.4210	(0.013)	0.0000	0.0000	0
25/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	47,555.0000	47,640.0000	0.179	0	0	0
25/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/01/2006	R207	2006/05/04			Bond Future	7.4310	7.4300	(0.013)	0.0000	0.0000	0
25/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	49,500.0000	49,524.0000	0.048	0	0	0
25/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	3,168.0000	3,107.0000	(1.926)	0	0	0
25/01/2006	R207	2006/08/03			Bond Future	7.4350	7.4330	(0.027)	0.0000	0.0000	0
25/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	7,795.0000	7,713.0000	(1.052)	0	0	0
25/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	53,319.0000	53,403.0000	0.158	0	0	0
25/01/2006	R207	2006/11/02			Bond Future	7.4370	7.4330	(0.054)	0.0000	0.0000	0
25/01/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	7,622.0000	7,506.0000	(1.522)	0	0	0
25/01/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	118,061.0000	118,389.0000	0.278	0	0	0
25/01/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	42,101.0000	41,819.0000	(0.670)	0	0	0
25/01/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,247.0000	5,294.0000	0.896	0	0	0
25/01/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	60,883.0000	60,574.0000	(0.508)	0	0	0
25/01/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,114.0000	2,134.0000	0.946	0	0	0
25/01/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	48,247.0000	48,511.0000	0.547	0	0	0
25/01/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	28.0000	27.0000	(3.571)	0	0	0
25/01/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	3,351.0000	3,286.0000	(1.940)	0	0	0
25/01/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	65,221.0000	65,519.0000	0.457	0	0	0
25/01/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	117.0000	113.0000	(3.419)	0	0	0
25/01/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	100,615.0000	100,940.0000	0.323	0	0	0
25/01/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	417.0000	405.0000	(2.878)	0	0	0
25/01/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	82,892.0000	83,208.0000	0.381	0	0	0
25/01/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,275.0000	1,244.0000	(2.431)	0	0	0
25/01/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	32,930.0000	33,143.0000	0.647	0	0	0
25/01/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	11,086.0000	11,179.0000	0.839	0	0	0
25/01/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	20,311.0000	20,464.0000	0.753	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
25/01/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	26,635.0000	26,399.0000	(0.886)	0	0	0
25/01/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	15,146.0000	14,969.0000	(1.169)	0	0	0
25/01/2006	R207	2007/02/01			Bond Future	7.4430	7.4380	(0.067)	0.0000	0.0000	0
25/01/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	22,800.0000	22,607.0000	(0.846)	0	0	0
25/01/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	59,783.0000	60,036.0000	0.423	0	0	0
25/01/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	47,341.0000	47,555.0000	0.452	0	0	0
25/01/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	15,862.0000	15,708.0000	(0.971)	0	0	0
25/01/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	56,248.0000	55,942.0000	(0.544)	0	0	0
25/01/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	19,335.0000	19,435.0000	0.517	0	0	0
25/01/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	6,941.0000	6,853.0000	(1.268)	0	0	0
25/01/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	10,674.0000	10,555.0000	(1.115)	0	0	0
25/01/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	71,866.0000	71,530.0000	(0.468)	0	0	0
25/01/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	118,998.0000	119,362.0000	0.306	0	0	0
25/01/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	73,452.0000	73,740.0000	0.392	0	0	0
25/01/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	4,358.0000	4,296.0000	(1.423)	0	0	0
25/01/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,640.0000	2,598.0000	(1.591)	0	0	0
25/01/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	88,066.0000	88,385.0000	0.362	0	0	0
25/01/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	103,338.0000	103,683.0000	0.334	0	0	0
25/01/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	13,305.0000	13,376.0000	0.534	0	0	0
25/01/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8,774.0000	8,821.0000	0.536	0	0	0
25/01/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	31,742.0000	31,509.0000	(0.734)	0	0	0
25/01/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	89,594.0000	89,235.0000	(0.401)	0	0	0
25/01/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	42,865.0000	42,594.0000	(0.632)	0	0	0
25/01/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	36,361.0000	36,535.0000	0.479	0	0	0
25/01/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	27,005.0000	27,141.0000	0.504	0	0	0

**Grand Total:**

**2,757**