

# Derivatives High/Low Report

High/Low for 16/01/2006

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
16/01/2006	GOVI 2006/02/02			jGovi	238.5590	239.1370	0.242	0.0000	0.0000	506
16/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	444.0000	178.0000	(59.910)	0	0	0
16/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	86,034.0000	91,548.0000	6.409	0	0	0
16/01/2006	GOVI 2006/05/04			jGovi	242.7490	243.3390	0.243	0.0000	0.0000	220
16/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	610.0000	440.0000	(27.869)	0	0	0
16/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	128,100.0000	133,830.0000	4.473	0	0	0
16/01/2006	GOVI 2006/08/03			jGovi	247.0070	247.6200	0.248	0.0000	0.0000	0
16/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	892.0000	713.0000	(20.067)	0	0	0
16/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	170,962.0000	176,913.0000	3.481	0	0	0
16/01/2006	GOVI 2006/11/02			jGovi	251.3080	251.9280	0.247	0.0000	0.0000	0
16/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	644.0000	528.0000	(18.012)	0	0	0
16/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	213,724.0000	219,808.0000	2.847	0	0	0
16/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
16/01/2006	J153 2010/08/31			jSwap	7.1800	7.1320	(0.669)	0.0000	0.0000	0
16/01/2006	J157 2015/09/15			jSwap	7.3420	7.3020	(0.545)	0.0000	0.0000	0
16/01/2006	J186 2026/12/21			jSwap	6.9650	6.9260	(0.560)	0.0000	0.0000	0
16/01/2006	J194 2008/02/28			jSwap	7.0670	7.0110	(0.792)	0.0000	0.0000	0

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16/01/2006	J201	2014/12/22			jSwap	7.3300	7.2870	(0.587)	0.0000	0.0000	0
16/01/2006	J203	2017/09/15			jSwap	7.2960	7.2540	(0.576)	0.0000	0.0000	0
16/01/2006	J204	2018/12/21			jSwap	7.2910	7.2470	(0.603)	0.0000	0.0000	0
16/01/2006	J207	2020/01/15			jSwap	7.2540	7.2240	(0.414)	0.0000	0.0000	0
16/01/2006	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
16/01/2006	JFRA	2006/02/02			jFra	7.0210	7.0250	0.057	0.0000	0.0000	0
16/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	604.0000	586.0000	(2.980)	0	0	0
16/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	43.0000	35.0000	(18.605)	0	0	0
16/01/2006	JFRA	2006/05/04			jFra	6.7740	6.7380	(0.531)	0.0000	0.0000	0
16/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	1,001.0000	1,048.0000	4.695	0	0	0
16/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	447.0000	406.0000	(9.172)	0	0	0
16/01/2006	JFRA	2006/08/03			jFra	6.7870	6.7630	(0.354)	0.0000	0.0000	0
16/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,306.0000	1,333.0000	2.067	0	0	0
16/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	784.0000	752.0000	(4.082)	0	0	0
16/01/2006	JFRA	2006/11/02			jFra	6.8840	6.8540	(0.436)	0.0000	0.0000	0
16/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,445.0000	1,478.0000	2.284	0	0	0
16/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,160.0000	1,120.0000	(3.448)	0	0	0
16/01/2006	JFRA	2007/02/01			jFra	7.0300	6.9960	(0.484)	0.0000	0.0000	500
16/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	985.0000	948.0000	(3.756)	0	0	0
16/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,136.0000	2,183.0000	2.200	0	0	0
16/01/2006	JFRA	2007/05/03			jFra	7.1420	7.1030	(0.546)	0.0000	0.0000	0
16/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,282.0000	1,238.0000	(3.432)	0	0	0
16/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,159.0000	2,210.0000	2.362	0	0	0

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16/01/2006	JFRA	2007/08/02			jFra	7.2100	7.1770	(0.458)	0.0000	0.0000	0
16/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,216.0000	2,257.0000	1.850	0	0	0
16/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,505.0000	1,465.0000	(2.658)	0	0	0
16/01/2006	JFRA	2007/11/01			jFra	7.2730	7.1880	(1.169)	0.0000	0.0000	0
16/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,792.0000	1,688.0000	(5.804)	0	0	0
16/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,390.0000	2,510.0000	5.021	0	0	0
16/01/2006	JN02	2006/02/02			jNote	7.0120	6.9780	(0.485)	0.0000	0.0000	0
16/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	5,192.0000	5,580.0000	7.473	0	0	0
16/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	752.0000	499.0000	(33.644)	0	0	0
16/01/2006	JN05	2006/02/02			jNote	7.3330	7.2860	(0.641)	0.0000	0.0000	0
16/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	17,829.0000	19,582.0000	9.832	0	0	0
16/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	426.0000	198.0000	(53.521)	0	0	0
16/01/2006	JN10	2006/02/02			jNote	7.4240	7.3810	(0.579)	0.0000	0.0000	0
16/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	40,680.0000	43,713.0000	7.456	0	0	0
16/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	121.0000	40.0000	(66.942)	0	0	0
16/01/2006	JROD	2006/01/31			jRod	6.5340	6.6740	2.143	0.0000	0.0000	0
16/01/2006	JROD	2006/02/28			jRod	6.6140	6.7470	2.011	0.0000	0.0000	0
16/01/2006	JROD	2006/03/31			jRod	6.7270	6.8610	1.992	0.0000	0.0000	0
16/01/2006	JROD	2006/04/28			jRod	6.7790	6.8510	1.062	0.0000	0.0000	0
16/01/2006	JROD	2006/05/31			jRod	6.8400	6.9110	1.038	0.0000	0.0000	0
16/01/2006	JROD	2006/06/30			jRod	6.8960	6.9660	1.015	0.0000	0.0000	0
16/01/2006	JROD	2006/07/31			jRod	6.8770	6.9230	0.669	0.0000	0.0000	0
16/01/2006	JROD	2006/08/31			jRod	6.9110	6.9560	0.651	0.0000	0.0000	0

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16/01/2006	R153	2006/02/02			Bond Future	7.1840	7.1290	(0.766)	0.0000	0.0000	267
16/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	7,606.0000	8,999.0000	18.314	0	0	0
16/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	6,195.0000	7,401.0000	19.467	0	0	0
16/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	7,965.0000	6,056.0000	(23.967)	0	0	2
16/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	26,509.0000	28,842.0000	8.801	0	0	2
16/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	3,329.0000	2,140.0000	(35.716)	0	0	1
16/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	4,238.0000	2,857.0000	(32.586)	0	0	0
16/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	2,121.0000	2,606.0000	22.867	0	0	0
16/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	90.0000	28.0000	(68.889)	0	0	0
16/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	2,574.0000	1,573.0000	(38.889)	0	0	0
16/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	4,933.0000	5,948.0000	20.576	0	0	0
16/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	134.0000	45.0000	(66.418)	0	0	1
16/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	24,436.0000	26,742.0000	9.437	0	0	1
16/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
16/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	1,502.0000	1,849.0000	23.103	0	0	0
16/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	9,536.0000	7,489.0000	(21.466)	0	0	0
16/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	14,436.0000	16,420.0000	13.743	0	0	0
16/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	792.0000	382.0000	(51.768)	0	0	0
16/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	45,264.0000	47,657.0000	5.287	0	0	1
16/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	34,858.0000	37,239.0000	6.831	0	0	0
16/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	17.0000	4.0000	(76.471)	0	0	0
16/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	1,087.0000	558.0000	(48.666)	0	0	0
16/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	65,757.0000	68,152.0000	3.642	0	0	0
16/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	55,567.0000	57,961.0000	4.308	0	0	0
16/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	193.0000	221.0000	14.508	0	0	0
16/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	19,252.0000	16,885.0000	(12.295)	0	0	0
16/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	75,834.0000	78,229.0000	3.158	0	0	0
16/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	1,471.0000	803.0000	(45.411)	0	0	0
16/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	12,585.0000	14,451.0000	14.827	0	0	0
16/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	10,818.0000	12,545.0000	15.964	0	0	0
16/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	1,961.0000	1,134.0000	(42.172)	0	0	0
16/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	9,152.0000	10,721.0000	17.144	0	0	0

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16/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	26.0000	6.0000	(76.923)	0	0	0
16/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	569.0000	257.0000	(54.833)	0	0	0
16/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	16,355.0000	18,436.0000	12.724	0	0	0
16/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	5,311.0000	3,742.0000	(29.542)	0	0	0
16/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	3,832.0000	4,657.0000	21.529	0	0	0
16/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	6,554.0000	4,806.0000	(26.671)	0	0	0
16/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	18,325.0000	20,486.0000	11.793	0	0	0
16/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	404.0000	170.0000	(57.921)	0	0	0
16/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	20,336.0000	22,558.0000	10.926	0	0	0
16/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	283.0000	111.0000	(60.777)	0	0	0
16/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	40.0000	11.0000	(72.500)	0	0	0
16/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	30,679.0000	33,044.0000	7.709	0	0	0
16/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	2,895.0000	3,541.0000	22.314	0	0	0
16/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	61.0000	17.0000	(72.131)	0	0	0
16/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	196.0000	71.0000	(63.776)	0	0	0
16/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	22,375.0000	24,646.0000	10.150	0	0	0
16/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	28,592.0000	30,943.0000	8.223	0	0	0
16/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	32,768.0000	35,143.0000	7.248	0	0	0
16/01/2006	R153	2006/05/04			Bond Future	7.1880	7.1280	(0.835)	0.0000	0.0000	0
16/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	10,779.0000	9,514.0000	(11.736)	0	0	0
16/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	13,332.0000	14,546.0000	9.106	0	0	0
16/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	981.0000	766.0000	(21.916)	0	0	20
16/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	179.0000	129.0000	(27.933)	0	0	0
16/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,974.0000	74,431.0000	3.414	0	0	0
16/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	62,494.0000	64,921.0000	3.884	0	0	0
16/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	81,421.0000	83,892.0000	3.035	0	0	0
16/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	23.0000	15.0000	(34.783)	0	0	0
16/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	438.0000	329.0000	(24.886)	0	0	0
16/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	26,706.0000	28,561.0000	6.946	0	0	0
16/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	16,353.0000	14,752.0000	(9.790)	0	0	0
16/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3,803.0000	3,180.0000	(16.382)	0	0	0
16/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	34,928.0000	37,022.0000	5.995	0	0	0
16/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	53,057.0000	55,426.0000	4.465	0	0	0
16/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	43,800.0000	46,063.0000	5.167	0	0	0
16/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,354.0000	21,456.0000	(8.127)	0	0	0

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16/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	8,567.0000	9,444.0000	10.237	0	0	0
16/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	5,116.0000	5,696.0000	11.337	0	0	0
16/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,013.0000	1,629.0000	(19.076)	0	0	0
16/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	67.0000	46.0000	(31.343)	0	0	0
16/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	19,425.0000	20,977.0000	7.990	0	0	0
16/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	6,642.0000	5,716.0000	(13.942)	0	0	0
16/01/2006	R153	2006/08/03			Bond Future	7.1900	7.1240	(0.918)	0.0000	0.0000	0
16/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	15,450.0000	16,751.0000	8.421	0	0	0
16/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,115.0000	11,840.0000	(9.722)	0	0	0
16/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	61,554.0000	63,795.0000	3.641	0	0	0
16/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,150.0000	6,346.0000	(11.245)	0	0	0
16/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	10,165.0000	11,182.0000	10.005	0	0	0
16/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,598.0000	16,039.0000	(8.859)	0	0	0
16/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	44,552.0000	46,625.0000	4.653	0	0	0
16/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	70,173.0000	72,472.0000	3.276	0	0	0
16/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,293.0000	2,885.0000	(12.390)	0	0	0
16/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	28,722.0000	30,494.0000	6.169	0	0	0
16/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,666.0000	2,332.0000	(12.528)	0	0	0
16/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,132.0000	3,629.0000	(12.173)	0	0	0
16/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,192.0000	1,915.0000	(12.637)	0	0	0
16/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	52,994.0000	55,162.0000	4.091	0	0	0
16/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	36,314.0000	38,263.0000	5.367	0	0	0
16/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,270.0000	4,643.0000	(11.898)	0	0	0
16/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,700.0000	8,680.0000	(10.515)	0	0	0
16/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	21,703.0000	23,258.0000	7.165	0	0	0
16/01/2006	R157	2006/02/02			Bond Future	7.3440	7.2990	(0.613)	0.0000	0.0000	140
16/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	55,223.0000	59,016.0000	6.869	0	0	0
16/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	897.0000	425.0000	(52.620)	0	0	0
16/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	23.0000	5.0000	(78.261)	0	0	250
16/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	35,334.0000	38,750.0000	9.668	0	0	0
16/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	75,331.0000	79,202.0000	5.139	0	0	250
16/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	142.0000	48.0000	(66.197)	0	0	0
16/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	114,553.0000	118,441.0000	3.394	0	0	0
16/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	3.0000	1.0000	(66.667)	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
16/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	13,627.0000	10,586.0000	(22.316)	0	0	0
16/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	152,244.0000	156,132.0000	2.554	0	0	0
16/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	5,489.0000	6,336.0000	15.431	0	0	0
16/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	95,133.0000	99,018.0000	4.084	0	0	0
16/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	30,871.0000	27,060.0000	(12.345)	0	0	0
16/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	4,182.0000	2,640.0000	(36.872)	0	0	0
16/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	782.0000	858.0000	9.719	0	0	0
16/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	17,550.0000	19,896.0000	13.368	0	0	0
16/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	54.0000	49.0000	(9.259)	0	0	0
16/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	52,552.0000	48,659.0000	(7.408)	0	0	0
16/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	133,588.0000	137,476.0000	2.910	0	0	0
16/01/2006	R157	2006/05/04			Bond Future	7.3530	7.3060	(0.639)	0.0000	0.0000	0
16/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	58,969.0000	62,067.0000	5.254	0	0	0
16/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	94,758.0000	98,310.0000	3.748	0	0	0
16/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	5,855.0000	4,987.0000	(14.825)	0	0	0
16/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,438.0000	2,023.0000	(17.022)	0	0	0
16/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	38,253.0000	35,201.0000	(7.978)	0	0	0
16/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	3,748.0000	3,149.0000	(15.982)	0	0	0
16/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	131,118.0000	134,877.0000	2.867	0	0	0
16/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	148,850.0000	152,701.0000	2.587	0	0	0
16/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,116.0000	908.0000	(18.638)	0	0	0
16/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	42,674.0000	45,356.0000	6.285	0	0	0
16/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	9,758.0000	8,473.0000	(13.169)	0	0	0
16/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	558.0000	442.0000	(20.789)	0	0	0
16/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,629.0000	1,338.0000	(17.864)	0	0	115
16/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	76,660.0000	80,028.0000	4.393	0	0	0
16/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	15,927.0000	14,106.0000	(11.433)	0	0	0
16/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	112,977.0000	116,653.0000	3.254	0	0	0
16/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	28,237.0000	30,383.0000	7.600	0	0	50
16/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	16,515.0000	18,042.0000	9.246	0	0	0
16/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	25,228.0000	22,788.0000	(9.672)	0	0	0
16/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	8,090.0000	9,005.0000	11.310	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
16/01/2006	R157	2006/08/03			Bond Future	7.3620	7.3110	(0.693)	0.0000	0.0000	0
16/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	97,741.0000	101,133.0000	3.470	0	0	0
16/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	10,389.0000	9,391.0000	(9.606)	0	0	0
16/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	114,786.0000	118,321.0000	3.080	0	0	0
16/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	80,921.0000	84,125.0000	3.959	0	0	0
16/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,639.0000	5,972.0000	(10.047)	0	0	0
16/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	18,197.0000	16,618.0000	(8.677)	0	0	0
16/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	45,027.0000	42,104.0000	(6.492)	0	0	0
16/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	8,219.0000	7,409.0000	(9.855)	0	0	0
16/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	131,849.0000	135,497.0000	2.767	0	0	0
16/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	64,533.0000	67,492.0000	4.585	0	0	0
16/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	14,833.0000	16,112.0000	8.623	0	0	0
16/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	49,619.0000	52,242.0000	5.286	0	0	0
16/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,434.0000	4,881.0000	(10.177)	0	0	0
16/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	13,365.0000	12,122.0000	(9.300)	0	0	0
16/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	3,643.0000	3,239.0000	(11.090)	0	0	0
16/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	36,051.0000	38,271.0000	6.158	0	0	0
16/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	24,765.0000	22,783.0000	(8.003)	0	0	0
16/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	24,337.0000	26,099.0000	7.240	0	0	0
16/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	33,587.0000	31,147.0000	(7.265)	0	0	0
16/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	147,975.0000	151,774.0000	2.567	0	0	0
16/01/2006	R186	2006/02/02			Bond Future	7.0100	6.9700	(0.571)	0.0000	0.0000	0
16/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	11,488.0000	13,463.0000	17.192	0	0	0
16/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	12,880.0000	9,273.0000	(28.005)	0	0	0
16/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	26.0000	6.0000	(76.923)	0	0	0
16/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	97,447.0000	103,009.0000	5.708	0	0	0
16/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
16/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	35,320.0000	39,715.0000	12.443	0	0	0
16/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	2,528.0000	1,342.0000	(46.915)	0	0	0
16/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	127,976.0000	133,556.0000	4.360	0	0	0
16/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	213,174.0000	218,756.0000	2.619	0	0	0
16/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	306.0000	108.0000	(64.706)	0	0	0
16/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	185,804.0000	191,386.0000	3.004	0	0	0
16/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	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
16/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	239,572.0000	245,154.0000	2.330	0	0	0
16/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	66,017.0000	71,401.0000	8.155	0	0	0
16/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	38,306.0000	32,926.0000	(14.045)	0	0	0
16/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	157,419.0000	163,001.0000	3.546	0	0	0
16/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	58.0000	53.0000	(8.621)	0	0	0
16/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	1,408.0000	1,610.0000	14.347	0	0	0
16/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	73,843.0000	68,257.0000	(7.565)	0	0	0
16/01/2006	R186	2006/05/04			Bond Future	7.0080	6.9670	(0.585)	0.0000	0.0000	0
16/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	78,071.0000	73,068.0000	(6.408)	0	0	0
16/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	12,744.0000	14,227.0000	11.637	0	0	0
16/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	27,999.0000	30,564.0000	9.161	0	0	0
16/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	29,105.0000	25,987.0000	(10.713)	0	0	0
16/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	130,141.0000	135,321.0000	3.980	0	0	0
16/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	307.0000	235.0000	(23.453)	0	0	0
16/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	238,689.0000	244,299.0000	2.350	0	0	0
16/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	2,742.0000	2,240.0000	(18.308)	0	0	0
16/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	49,093.0000	44,894.0000	(8.553)	0	0	0
16/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	158,339.0000	163,698.0000	3.385	0	0	0
16/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,669.0000	1,346.0000	(19.353)	0	0	0
16/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	185,952.0000	191,420.0000	2.941	0	0	0
16/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,057.0000	843.0000	(20.246)	0	0	0
16/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	16,307.0000	14,202.0000	(12.909)	0	0	0
16/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	5,119.0000	5,799.0000	13.284	0	0	0
16/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	49,143.0000	52,719.0000	7.277	0	0	0
16/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	696.0000	550.0000	(20.977)	0	0	0
16/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	212,815.0000	218,350.0000	2.601	0	0	0
16/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	101,712.0000	106,597.0000	4.803	0	0	0
16/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	4,677.0000	3,880.0000	(17.041)	0	0	0
16/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	74,358.0000	78,713.0000	5.857	0	0	0
16/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	8,826.0000	7,499.0000	(15.035)	0	0	0
16/01/2006	R186	2006/08/03			Bond Future	7.0060	6.9630	(0.614)	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
16/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	38,114.0000	40,920.0000	7.362	0	0	0
16/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	38,937.0000	35,825.0000	(7.992)	0	0	0
16/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	162,502.0000	167,687.0000	3.191	0	0	0
16/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,593.0000	5,860.0000	(11.118)	0	0	0
16/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	57,162.0000	53,188.0000	(6.952)	0	0	0
16/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	189,111.0000	194,450.0000	2.823	0	0	0
16/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	215,172.0000	220,621.0000	2.532	0	0	0
16/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,125.0000	3,655.0000	(11.394)	0	0	0
16/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,139.0000	4,559.0000	(11.286)	0	0	0
16/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	21,360.0000	23,305.0000	9.106	0	0	0
16/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	108,451.0000	113,119.0000	4.304	0	0	0
16/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	11,810.0000	10,560.0000	(10.584)	0	0	0
16/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	82,900.0000	87,095.0000	5.060	0	0	0
16/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	17,555.0000	15,833.0000	(9.809)	0	0	0
16/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	26,206.0000	23,862.0000	(8.945)	0	0	0
16/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	59,080.0000	62,653.0000	6.048	0	0	0
16/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	135,494.0000	140,466.0000	3.670	0	0	0
16/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,521.0000	2,207.0000	(12.455)	0	0	0
16/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	239,697.0000	245,301.0000	2.338	0	0	0
16/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	8,681.0000	7,734.0000	(10.909)	0	0	0
16/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	263,897.0000	269,613.0000	2.166	0	0	0
16/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,501.0000	1,298.0000	(13.524)	0	0	0
16/01/2006	R194	2006/02/02			Bond Future	7.0440	6.9730	(1.008)	0.0000	0.0000	50
16/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	10,709.0000	9,325.0000	(12.924)	0	0	0
16/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	10.0000	14.0000	40.000	0	0	0
16/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	15,664.0000	14,276.0000	(8.861)	0	0	0
16/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	185.0000	278.0000	50.270	0	0	0
16/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	5,950.0000	4,654.0000	(21.782)	0	0	0
16/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	23,227.0000	24,615.0000	5.976	0	0	0
16/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	37,336.0000	38,725.0000	3.720	0	0	0
16/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	18,468.0000	19,856.0000	7.516	0	0	0
16/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	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
16/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	13,688.0000	15,069.0000	10.089	0	0	0
16/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	9.0000	2.0000	(77.778)	0	0	0
16/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	32,661.0000	34,050.0000	4.253	0	0	0
16/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	27,958.0000	29,347.0000	4.968	0	0	0
16/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	88.0000	25.0000	(71.591)	0	0	0
16/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	8,949.0000	10,275.0000	14.817	0	0	0
16/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	4,572.0000	5,652.0000	23.622	0	0	0
16/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	557.0000	248.0000	(55.476)	0	0	0
16/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	1,441.0000	1,974.0000	36.988	0	0	0
16/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	2,301.0000	1,446.0000	(37.158)	0	0	0
16/01/2006	R194	2006/05/04			Bond Future	7.0300	6.9470	(1.181)	0.0000	0.0000	0
16/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	13,053.0000	14,299.0000	9.546	0	0	0
16/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	699.0000	508.0000	(27.325)	0	0	0
16/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,161.0000	26,553.0000	5.532	0	0	0
16/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	230.0000	160.0000	(30.435)	0	0	0
16/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	141.0000	97.0000	(31.206)	0	0	0
16/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,288.0000	30,695.0000	4.804	0	0	0
16/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	377.0000	266.0000	(29.443)	0	0	0
16/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	92.0000	63.0000	(31.522)	0	0	0
16/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,976.0000	18,302.0000	7.811	0	0	0
16/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	60.0000	40.0000	(33.333)	0	0	0
16/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,409.0000	34,827.0000	4.244	0	0	0
16/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	21,051.0000	22,418.0000	6.494	0	0	0
16/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,624.0000	5,613.0000	(15.263)	0	0	0
16/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,767.0000	2,193.0000	24.109	0	0	0
16/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,005.0000	8,793.0000	(12.114)	0	0	0
16/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	9,384.0000	10,500.0000	11.893	0	0	0
16/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,297.0000	977.0000	(24.672)	0	0	0
16/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	785.0000	1,011.0000	28.790	0	0	0
16/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,903.0000	12,565.0000	(9.624)	0	0	0
16/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	298.0000	397.0000	33.221	0	0	0
16/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,310.0000	1,802.0000	(21.991)	0	0	0
16/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,957.0000	3,203.0000	(19.055)	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
16/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,438.0000	4,121.0000	19.866	0	0	0
16/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	6,105.0000	7,034.0000	15.217	0	0	0
16/01/2006	R194	2006/08/03			Bond Future	7.0080	6.9070	(1.441)	0.0000	0.0000	0
16/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,017.0000	819.0000	(19.469)	0	0	0
16/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,056.0000	17,318.0000	7.860	0	0	0
16/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,885.0000	14,062.0000	9.135	0	0	0
16/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,095.0000	6,153.0000	(13.277)	0	0	0
16/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,834.0000	1,494.0000	(18.539)	0	0	0
16/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,317.0000	1,063.0000	(19.286)	0	0	0
16/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,907.0000	10,973.0000	10.760	0	0	0
16/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,348.0000	27,737.0000	5.272	0	0	0
16/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	815.0000	656.0000	(19.509)	0	0	0
16/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,875.0000	24,233.0000	5.937	0	0	0
16/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,575.0000	2,985.0000	(16.503)	0	0	0
16/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	653.0000	526.0000	(19.449)	0	0	0
16/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,854.0000	31,265.0000	4.726	0	0	0
16/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,561.0000	2,111.0000	(17.571)	0	0	0
16/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	543.0000	438.0000	(19.337)	0	0	0
16/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,197.0000	8,123.0000	12.866	0	0	0
16/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,215.0000	3,789.0000	17.854	0	0	0
16/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,425.0000	20,744.0000	6.790	0	0	0
16/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,845.0000	5,602.0000	15.624	0	0	0
16/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,965.0000	4,205.0000	(15.307)	0	0	0
16/01/2006	R201	2006/02/02			Bond Future	7.3330	7.2880	(0.614)	0.0000	0.0000	0
16/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	3,467.0000	2,224.0000	(35.852)	0	0	0
16/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	14,763.0000	16,590.0000	12.376	0	0	0
16/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	10,708.0000	8,335.0000	(22.161)	0	0	0
16/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	5,037.0000	5,734.0000	13.838	0	0	0
16/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	26.0000	7.0000	(73.077)	0	0	0
16/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	60,237.0000	63,288.0000	5.065	0	0	0
16/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	814.0000	401.0000	(50.737)	0	0	0
16/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	28,742.0000	31,398.0000	9.241	0	0	0
16/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	44,376.0000	47,352.0000	6.706	0	0	0
16/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	145.0000	52.0000	(64.138)	0	0	0

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16/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	91,237.0000	94,307.0000	3.365	0	0	0
16/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	106,295.0000	109,365.0000	2.888	0	0	0
16/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
16/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	75,882.0000	78,948.0000	4.040	0	0	0
16/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	40,726.0000	37,649.0000	(7.555)	0	0	0
16/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	874.0000	949.0000	8.581	0	0	0
16/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
16/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	23,856.0000	20,861.0000	(12.554)	0	0	0
16/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	58,671.0000	55,600.0000	(5.234)	0	0	0
16/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	81.0000	74.0000	(8.642)	0	0	0
16/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	121,059.0000	124,129.0000	2.536	0	0	0
16/01/2006	R201	2006/05/04			Bond Future	7.3430	7.2960	(0.640)	0.0000	0.0000	0
16/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	24,012.0000	25,686.0000	6.972	0	0	0
16/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	13,623.0000	12,163.0000	(10.717)	0	0	0
16/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	593.0000	477.0000	(19.562)	0	0	0
16/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	118,575.0000	121,595.0000	2.547	0	0	0
16/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	104,618.0000	107,555.0000	2.807	0	0	0
16/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	76,028.0000	78,786.0000	3.628	0	0	0
16/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	48,024.0000	50,415.0000	4.979	0	0	0
16/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,376.0000	1,999.0000	(15.867)	0	0	0
16/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	90,336.0000	93,200.0000	3.170	0	0	0
16/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,128.0000	931.0000	(17.465)	0	0	0
16/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,620.0000	1,350.0000	(16.667)	0	0	0
16/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	8,650.0000	7,588.0000	(12.277)	0	0	0
16/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	35,319.0000	37,392.0000	5.869	0	0	0
16/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	5,389.0000	4,645.0000	(13.806)	0	0	0
16/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	61,844.0000	64,450.0000	4.214	0	0	0
16/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	3,549.0000	3,021.0000	(14.877)	0	0	0
16/01/2006	R201	2006/08/03			Bond Future	7.3530	7.3030	(0.680)	0.0000	0.0000	0
16/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	30,330.0000	32,038.0000	5.631	0	0	0
16/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	20,822.0000	19,272.0000	(7.444)	0	0	0

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16/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,328.0000	2,983.0000	(10.367)	0	0	0
16/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	78,735.0000	81,324.0000	3.288	0	0	0
16/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	7,298.0000	6,628.0000	(9.181)	0	0	0
16/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	92,118.0000	94,822.0000	2.935	0	0	0
16/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	105,557.0000	108,351.0000	2.647	0	0	0
16/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	5,919.0000	5,364.0000	(9.377)	0	0	0
16/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	4,872.0000	4,407.0000	(9.544)	0	0	0
16/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	9,136.0000	8,320.0000	(8.932)	0	0	0
16/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	118,230.0000	121,143.0000	2.464	0	0	0
16/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	15,544.0000	14,290.0000	(8.067)	0	0	0
16/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	40,978.0000	42,983.0000	4.893	0	0	0
16/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	52,672.0000	54,928.0000	4.283	0	0	0
16/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	65,529.0000	67,971.0000	3.727	0	0	0
16/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	11,612.0000	10,610.0000	(8.629)	0	0	0
16/01/2006	R203	2006/02/02			Bond Future	7.3130	7.2680	(0.615)	0.0000	0.0000	0
16/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	1,133.0000	1,248.0000	10.150	0	0	0
16/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	387.0000	152.0000	(60.724)	0	0	0
16/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	90,664.0000	94,317.0000	4.029	0	0	0
16/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	35,017.0000	38,436.0000	9.764	0	0	0
16/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	53,800.0000	57,432.0000	6.751	0	0	0
16/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	72,448.0000	76,100.0000	5.041	0	0	0
16/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	26,885.0000	23,347.0000	(13.160)	0	0	0
16/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	108,437.0000	112,090.0000	3.369	0	0	0
16/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	125,777.0000	129,430.0000	2.904	0	0	0
16/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	26.0000	6.0000	(76.923)	0	0	0
16/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	11,145.0000	8,454.0000	(24.145)	0	0	0
16/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	2,837.0000	1,669.0000	(41.170)	0	0	0
16/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	6,027.0000	6,988.0000	15.945	0	0	0
16/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	17,842.0000	20,326.0000	13.922	0	0	0
16/01/2006	R203	2006/05/04			Bond Future	7.3190	7.2720	(0.642)	0.0000	0.0000	0

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16/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	41,482.0000	44,140.0000	6.408	0	0	0
16/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	10,515.0000	11,505.0000	9.415	0	0	0
16/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	56,466.0000	59,564.0000	5.486	0	0	0
16/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	123,726.0000	127,457.0000	3.016	0	0	0
16/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	1,783.0000	1,430.0000	(19.798)	0	0	0
16/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	3,924.0000	3,265.0000	(16.794)	0	0	0
16/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	72,751.0000	76,156.0000	4.680	0	0	0
16/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	89.0000	63.0000	(29.213)	0	0	0
16/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	7,822.0000	6,723.0000	(14.050)	0	0	0
16/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	731.0000	563.0000	(22.982)	0	0	0
16/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	89,683.0000	93,272.0000	4.002	0	0	0
16/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	270.0000	199.0000	(26.296)	0	0	0
16/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	106,774.0000	110,460.0000	3.452	0	0	0
16/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	36,363.0000	33,596.0000	(7.609)	0	0	0
16/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	14,201.0000	12,555.0000	(11.591)	0	0	0
16/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	28,510.0000	30,622.0000	7.408	0	0	0
16/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	23,636.0000	21,406.0000	(9.435)	0	0	0
16/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	18,114.0000	19,641.0000	8.430	0	0	0
16/01/2006	R203	2006/08/03			Bond Future	7.3250	7.2760	(0.669)	0.0000	0.0000	0
16/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	826.0000	686.0000	(16.949)	0	0	0
16/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	122,301.0000	126,017.0000	3.038	0	0	0
16/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	106,173.0000	109,782.0000	3.399	0	0	0
16/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	8,833.0000	7,887.0000	(10.710)	0	0	0
16/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	46,744.0000	49,282.0000	5.430	0	0	0
16/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	74,768.0000	77,982.0000	4.299	0	0	0
16/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	5,283.0000	4,642.0000	(12.133)	0	0	0
16/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,618.0000	1,371.0000	(15.266)	0	0	0
16/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	14,050.0000	12,732.0000	(9.381)	0	0	0
16/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,002.0000	2,591.0000	(13.691)	0	0	0
16/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	60,143.0000	63,053.0000	4.838	0	0	0
16/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	90,231.0000	93,677.0000	3.819	0	0	0
16/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	42,928.0000	40,332.0000	(6.047)	0	0	0
16/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	17,004.0000	18,265.0000	7.416	0	0	0
16/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	21,307.0000	19,569.0000	(8.157)	0	0	0
16/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	34,932.0000	37,051.0000	6.066	0	0	0

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16/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	30,887.0000	28,712.0000	(7.042)	0	0	0
16/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	24,977.0000	26,658.0000	6.730	0	0	0
16/01/2006	R204	2006/02/02			Bond Future	7.2970	7.2520	(0.617)	0.0000	0.0000	0
16/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	58,073.0000	61,922.0000	6.628	0	0	0
16/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	25.0000	6.0000	(76.000)	0	0	0
16/01/2006	R204	2006/05/04			Bond Future	7.3040	7.2570	(0.643)	0.0000	0.0000	0
16/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	4,058.0000	3,375.0000	(16.831)	0	0	0
16/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	60,819.0000	64,124.0000	5.434	0	0	0
16/01/2006	R204	2006/08/03			Bond Future	7.3100	7.2610	(0.670)	0.0000	0.0000	0
16/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	9,271.0000	8,280.0000	(10.689)	0	0	0
16/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	64,836.0000	67,947.0000	4.798	0	0	0
16/01/2006	R207	2006/02/02			Bond Future	7.2700	7.2260	(0.605)	0.0000	0.0000	0
16/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	21.0000	5.0000	(76.190)	0	0	0
16/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	60,624.0000	64,429.0000	6.276	0	0	0
16/01/2006	R207	2006/05/04			Bond Future	7.2760	7.2310	(0.618)	0.0000	0.0000	0
16/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	63,330.0000	66,559.0000	5.099	0	0	0
16/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	3,840.0000	3,206.0000	(16.510)	0	0	0
16/01/2006	R207	2006/08/03			Bond Future	7.2820	7.2350	(0.645)	0.0000	0.0000	0
16/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	9,002.0000	8,065.0000	(10.409)	0	0	0
16/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	67,364.0000	70,417.0000	4.532	0	0	0
<b>Grand Total:</b>											<b>2,376</b>