



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 27/01/2006

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
27/01/2006	GOVI 2006/02/02			jGovi	236.8270	237.1430	0.133	0.0000	0.0000	0
27/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	68,276.0000	71,431.0000	4.621	0	0	0
27/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	6.0000	1.0000	(83.333)	0	0	0
27/01/2006	GOVI 2006/05/04			jGovi	241.0090	241.3280	0.132	0.0000	0.0000	699
27/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	110,515.0000	113,632.0000	2.820	0	0	0
27/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	425.0000	352.0000	(17.176)	0	0	0
27/01/2006	GOVI 2006/08/03			jGovi	245.3900	245.7080	0.130	0.0000	0.0000	0
27/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	154,394.0000	157,512.0000	2.020	0	0	0
27/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	494.0000	432.0000	(12.551)	0	0	0
27/01/2006	GOVI 2006/11/02			jGovi	249.8580	250.1670	0.124	0.0000	0.0000	0
27/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	198,892.0000	201,948.0000	1.537	0	0	0
27/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	312.0000	278.0000	(10.897)	0	0	0
27/01/2006	GOVI 2007/02/01			jGovi	254.3470	254.6450	0.117	0.0000	0.0000	0
27/01/2006	GOVI 2007/02/01	230.00	Put	jGovi	155.0000	139.0000	(10.323)	0	0	0
27/01/2006	GOVI 2007/02/01	230.00	Call	jGovi	243,625.0000	246,589.0000	1.217	0	0	0
27/01/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
27/01/2006	J153 2010/08/31			jSwap	7.3190	7.2960	(0.314)	0.0000	0.0000	0
27/01/2006	J157 2015/09/15			jSwap	7.4780	7.4540	(0.321)	0.0000	0.0000	0

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27/01/2006	J186	2026/12/21			jSwap	7.1050	7.0740	(0.436)	0.0000	0.0000	0
27/01/2006	J194	2008/02/28			jSwap	7.2050	7.1840	(0.291)	0.0000	0.0000	0
27/01/2006	J201	2014/12/22			jSwap	7.4710	7.4470	(0.321)	0.0000	0.0000	0
27/01/2006	J203	2017/09/15			jSwap	7.4430	7.4150	(0.376)	0.0000	0.0000	0
27/01/2006	J204	2018/12/21			jSwap	7.4380	7.4140	(0.323)	0.0000	0.0000	0
27/01/2006	J207	2020/01/15			jSwap	7.4090	7.3880	(0.283)	0.0000	0.0000	0
27/01/2006	JBAR	2005/03/16			jBar	7.0460	7.0500	0.057	0.0000	0.0000	0
27/01/2006	JFRA	2006/02/02			jFra	7.0720	7.0720	-	0.0000	0.0000	0
27/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	449.0000	445.0000	(0.891)	0	0	0
27/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	13.0000	10.0000	(23.077)	0	0	0
27/01/2006	JFRA	2006/05/04			jFra	6.9800	6.9940	0.201	0.0000	0.0000	0
27/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	672.0000	651.0000	(3.125)	0	0	0
27/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	623.0000	636.0000	2.087	0	0	0
27/01/2006	JFRA	2006/08/03			jFra	7.0180	7.0280	0.142	0.0000	0.0000	0
27/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	968.0000	954.0000	(1.446)	0	0	0
27/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,013.0000	1,022.0000	0.888	0	0	0
27/01/2006	JFRA	2006/11/02			jFra	7.1580	7.1480	(0.140)	0.0000	0.0000	0
27/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,471.0000	1,455.0000	(1.088)	0	0	0
27/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,084.0000	1,093.0000	0.830	0	0	0
27/01/2006	JFRA	2007/02/01			jFra	7.2810	7.2830	0.027	0.0000	0.0000	500
27/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,748.0000	1,743.0000	(0.286)	0	0	0
27/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,212.0000	1,212.0000	-	0	0	0

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27/01/2006	JFRA	2007/05/03			jFra	7.4050	7.4000	(0.068)	0.0000	0.0000	0
27/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,547.0000	1,540.0000	(0.452)	0	0	0
27/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,780.0000	1,784.0000	0.225	0	0	0
27/01/2006	JFRA	2007/08/02			jFra	7.4890	7.4770	(0.160)	0.0000	0.0000	0
27/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,803.0000	1,787.0000	(0.887)	0	0	0
27/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,830.0000	1,844.0000	0.765	0	0	0
27/01/2006	JFRA	2007/11/01			jFra	7.4870	7.4660	(0.280)	0.0000	0.0000	0
27/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,039.0000	2,010.0000	(1.422)	0	0	0
27/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,073.0000	2,100.0000	1.302	0	0	0
27/01/2006	JN02	2006/02/02			jNote	7.2310	7.2280	(0.041)	0.0000	0.0000	0
27/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	1,206.0000	1,083.0000	(10.199)	0	0	0
27/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	1,559.0000	1,484.0000	(4.811)	0	0	0
27/01/2006	JN02	2006/05/04			jNote	7.2860	7.2810	(0.069)	0.0000	0.0000	0
27/01/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,974.0000	9,969.0000	(0.050)	0	0	0
27/01/2006	JN02	2006/05/04	7.25	Call	Option on jNote	10,697.0000	10,596.0000	(0.944)	0	0	0
27/01/2006	JN02	2006/08/03			jNote	7.3600	7.3490	(0.149)	0.0000	0.0000	0
27/01/2006	JN02	2006/08/03	7.25	Call	Option on jNote	15,382.0000	15,239.0000	(0.930)	0	0	0
27/01/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,341.0000	13,402.0000	0.457	0	0	0
27/01/2006	JN02	2006/11/02			jNote	7.4340	7.4180	(0.215)	0.0000	0.0000	0
27/01/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,786.0000	15,897.0000	0.703	0	0	0
27/01/2006	JN02	2006/11/02	7.25	Call	Option on jNote	19,199.0000	19,013.0000	(0.969)	0	0	0
27/01/2006	JN05	2006/02/02			jNote	7.5050	7.4790	(0.346)	0.0000	0.0000	0
27/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	10,437.0000	11,390.0000	9.131	0	0	0
27/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	258.0000	126.0000	(51.163)	0	0	0
27/01/2006	JN05	2006/05/04			jNote	7.5450	7.5180	(0.358)	0.0000	0.0000	0
27/01/2006	JN05	2006/05/04	7.25	Put	Option on jNote	5,292.0000	5,612.0000	6.047	0	0	0
27/01/2006	JN05	2006/05/04	7.25	Call	Option on jNote	17,531.0000	16,736.0000	(4.535)	0	0	0

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27/01/2006	JN05	2006/08/03			jNote	7.5910	7.5620	(0.382)	0.0000	0.0000	0
27/01/2006	JN05	2006/08/03	7.25	Call	Option on jNote	22,415.0000	21,614.0000	(3.573)	0	0	0
27/01/2006	JN05	2006/08/03	7.25	Put	Option on jNote	8,288.0000	8,682.0000	4.754	0	0	0
27/01/2006	JN05	2006/11/02			jNote	7.6350	7.6030	(0.419)	0.0000	0.0000	0
27/01/2006	JN05	2006/11/02	7.25	Put	Option on jNote	10,519.0000	10,977.0000	4.354	0	0	0
27/01/2006	JN05	2006/11/02	7.25	Call	Option on jNote	26,445.0000	25,589.0000	(3.237)	0	0	0
27/01/2006	JN10	2006/02/02			jNote	7.5850	7.5540	(0.409)	0.0000	0.0000	0
27/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	29,018.0000	31,208.0000	7.547	0	0	0
27/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	18.0000	4.0000	(77.778)	0	0	0
27/01/2006	JN10	2006/05/04			jNote	7.6030	7.5720	(0.408)	0.0000	0.0000	0
27/01/2006	JN10	2006/05/04	7.25	Call	Option on jNote	26,920.0000	25,139.0000	(6.616)	0	0	0
27/01/2006	JN10	2006/05/04	7.25	Put	Option on jNote	2,288.0000	2,641.0000	15.428	0	0	0
27/01/2006	JN10	2006/08/03			jNote	7.6240	7.5920	(0.420)	0.0000	0.0000	0
27/01/2006	JN10	2006/08/03	7.25	Call	Option on jNote	30,845.0000	29,161.0000	(5.460)	0	0	0
27/01/2006	JN10	2006/08/03	7.25	Put	Option on jNote	4,789.0000	5,301.0000	10.691	0	0	0
27/01/2006	JN10	2006/11/02			jNote	7.6440	7.6100	(0.445)	0.0000	0.0000	0
27/01/2006	JN10	2006/11/02	7.25	Call	Option on jNote	34,291.0000	32,587.0000	(4.969)	0	0	0
27/01/2006	JN10	2006/11/02	7.25	Put	Option on jNote	6,883.0000	7,506.0000	9.051	0	0	0
27/01/2006	JROD	2006/01/31			jRod	6.6700	6.5210	(2.234)	0.0000	0.0000	0
27/01/2006	JROD	2006/02/28			jRod	6.7200	6.5670	(2.277)	0.0000	0.0000	0
27/01/2006	JROD	2006/03/31			jRod	6.8440	6.6920	(2.221)	0.0000	0.0000	0
27/01/2006	JROD	2006/04/28			jRod	6.8590	6.7800	(1.152)	0.0000	0.0000	0
27/01/2006	JROD	2006/05/31			jRod	6.9320	6.8540	(1.125)	0.0000	0.0000	0
27/01/2006	JROD	2006/06/30			jRod	6.9870	6.9100	(1.102)	0.0000	0.0000	0

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27/01/2006	JROD	2006/07/31			jRod	6.9350	6.8830	(0.750)	0.0000	0.0000	0
27/01/2006	JROD	2006/08/31			jRod	6.9680	6.9180	(0.718)	0.0000	0.0000	0
27/01/2006	R153	2006/02/02			Bond Future	7.3380	7.3120	(0.354)	0.0000	0.0000	266
27/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	364.0000	400.0000	9.890	0	0	0
27/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	8,517.0000	7,430.0000	(12.763)	0	0	0
27/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	3,045.0000	3,477.0000	14.187	0	0	0
27/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	5,043.0000	4,091.0000	(18.878)	0	0	1
27/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	3,651.0000	2,817.0000	(22.843)	0	0	0
27/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	2,527.0000	1,835.0000	(27.384)	0	0	0
27/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	1,235.0000	1,407.0000	13.927	0	0	0
27/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	2,009.0000	2,298.0000	14.385	0	0	0
27/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	701.0000	789.0000	12.553	0	0	0
27/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	6,679.0000	5,643.0000	(15.511)	0	0	0
27/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	48,893.0000	50,016.0000	2.297	0	0	0
27/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	28,167.0000	29,290.0000	3.987	0	0	0
27/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	7,597.0000	8,450.0000	11.228	0	0	0
27/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	627.0000	356.0000	(43.222)	0	0	0
27/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	27.0000	25.0000	(7.407)	0	0	0
27/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	69,161.0000	70,284.0000	1.624	0	0	0
27/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	14,735.0000	13,610.0000	(7.635)	0	0	0
27/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	23.0000	7.0000	(69.565)	0	0	1
27/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	59,083.0000	60,207.0000	1.902	0	0	0
27/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	38,588.0000	39,711.0000	2.910	0	0	1
27/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	17,651.0000	18,759.0000	6.277	0	0	1
27/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	25,733.0000	24,609.0000	(4.368)	0	0	0
27/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	19,756.0000	20,872.0000	5.649	0	0	2
27/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	10.0000	3.0000	(70.000)	0	0	0

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27/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	1,668.0000	1,128.0000	(32.374)	0	0	0
27/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	72.0000	73.0000	1.389	0	0	0
27/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	1,048.0000	653.0000	(37.691)	0	0	0
27/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	4,341.0000	4,925.0000	13.453	0	0	0
27/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	12,590.0000	11,467.0000	(8.920)	0	0	2
27/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	5,872.0000	6,601.0000	12.415	0	0	0
27/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	11,441.0000	12,460.0000	8.907	0	0	0
27/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	9,468.0000	10,418.0000	10.034	0	0	0
27/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	10,504.0000	9,391.0000	(10.596)	0	0	0
27/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	356.0000	183.0000	(48.596)	0	0	0
27/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	193.0000	89.0000	(53.886)	0	0	0
27/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	15,555.0000	16,647.0000	7.020	0	0	0
27/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	171.0000	181.0000	5.848	0	0	0
27/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	49.0000	17.0000	(65.306)	0	0	0
27/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	21,862.0000	22,982.0000	5.123	0	0	0
27/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	26,069.0000	27,192.0000	4.308	0	0	0
27/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
27/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	23,967.0000	25,089.0000	4.681	0	0	0
27/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
27/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	13,479.0000	14,543.0000	7.894	0	0	0
27/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	100.0000	40.0000	(60.000)	0	0	0
27/01/2006	R153	2006/05/04			Bond Future	7.3480	7.3210	(0.367)	0.0000	0.0000	9
27/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	9,360.0000	9,807.0000	4.776	0	0	0
27/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	13,383.0000	12,723.0000	(4.932)	0	0	0
27/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	65,409.0000	66,504.0000	1.674	0	0	0
27/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	4,849.0000	4,503.0000	(7.135)	0	0	0
27/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	219.0000	190.0000	(13.242)	0	0	0
27/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	79.0000	67.0000	(15.190)	0	0	0
27/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	55,957.0000	57,035.0000	1.926	0	0	0
27/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	19,907.0000	19,100.0000	(4.054)	0	0	0
27/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	5,545.0000	5,844.0000	5.392	0	0	0
27/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	549.0000	486.0000	(11.475)	0	0	0
27/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	74,847.0000	75,950.0000	1.474	0	0	0
27/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	25.0000	21.0000	(16.000)	0	0	0

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27/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	21,175.0000	21,936.0000	3.594	0	0	0
27/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	27,821.0000	26,895.0000	(3.328)	0	0	0
27/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	3,007.0000	3,187.0000	5.986	0	0	0
27/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	46,592.0000	47,635.0000	2.239	0	0	0
27/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	37,491.0000	38,474.0000	2.622	0	0	0
27/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,248.0000	1,125.0000	(9.856)	0	0	20
27/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	28,913.0000	29,802.0000	3.075	0	0	0
27/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,575.0000	2,358.0000	(8.427)	0	0	0
27/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	8,379.0000	7,881.0000	(5.943)	0	0	0
27/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	14,586.0000	15,194.0000	4.168	0	0	0
27/01/2006	R153	2006/08/03			Bond Future	7.3420	7.3140	(0.381)	0.0000	0.0000	0
27/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	15,612.0000	15,001.0000	(3.914)	0	0	0
27/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	12,043.0000	12,517.0000	3.936	0	0	0
27/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	11,573.0000	11,079.0000	(4.269)	0	0	100
27/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	17,672.0000	18,262.0000	3.339	0	0	0
27/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	7,483.0000	7,834.0000	4.691	0	0	0
27/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	24,188.0000	24,881.0000	2.865	0	0	0
27/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	39,358.0000	40,199.0000	2.137	0	0	0
27/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,461.0000	2,331.0000	(5.282)	0	0	0
27/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	64,538.0000	65,492.0000	1.478	0	0	0
27/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	3,038.0000	2,879.0000	(5.234)	0	0	0
27/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,021.0000	56,947.0000	1.653	0	0	0
27/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,807.0000	3,610.0000	(5.175)	0	0	0
27/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	8,520.0000	8,128.0000	(4.601)	0	0	0
27/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,843.0000	4,598.0000	(5.059)	0	0	0
27/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	47,603.0000	48,492.0000	1.868	0	0	0
27/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	31,394.0000	32,172.0000	2.478	0	0	0
27/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	6,254.0000	5,947.0000	(4.909)	0	0	0
27/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	20,820.0000	20,086.0000	(3.525)	0	0	0
27/01/2006	R153	2006/11/02			Bond Future	7.3430	7.3140	(0.395)	0.0000	0.0000	0
27/01/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,593.0000	4,386.0000	(4.507)	0	0	0
27/01/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	45,852.0000	46,703.0000	1.856	0	0	0
27/01/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,492.0000	6,223.0000	(4.144)	0	0	100
27/01/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	13,594.0000	14,071.0000	3.509	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
27/01/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	38,992.0000	39,781.0000	2.023	0	0	0
27/01/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	16,992.0000	16,410.0000	(3.425)	0	0	0
27/01/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,101.0000	54,004.0000	1.701	0	0	0
27/01/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	34,085.0000	33,196.0000	(2.608)	0	0	0
27/01/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	2,832.0000	3,001.0000	5.968	0	0	0
27/01/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	8,219.0000	7,891.0000	(3.991)	0	0	0
27/01/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,127.0000	2,014.0000	(5.313)	0	0	0
27/01/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	60,652.0000	61,597.0000	1.558	0	0	0
27/01/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,390.0000	1,310.0000	(5.755)	0	0	0
27/01/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	68,424.0000	69,403.0000	1.431	0	0	0
27/01/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	31,875.0000	32,605.0000	2.290	0	0	0
27/01/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,167.0000	3,012.0000	(4.894)	0	0	0
27/01/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	25,178.0000	25,835.0000	2.609	0	0	0
27/01/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	10,452.0000	10,052.0000	(3.827)	0	0	0
27/01/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	5,405.0000	5,671.0000	4.921	0	0	0
27/01/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	9,010.0000	9,382.0000	4.129	0	0	0
27/01/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	27,282.0000	26,490.0000	(2.903)	0	0	0
27/01/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	13,326.0000	12,841.0000	(3.640)	0	0	0
27/01/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	21,602.0000	20,917.0000	(3.171)	0	0	0
27/01/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	19,034.0000	19,607.0000	3.010	0	0	0
27/01/2006	R153	2007/02/01			Bond Future	7.3550	7.3260	(0.394)	0.0000	0.0000	0
27/01/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	17,115.0000	16,573.0000	(3.167)	0	0	0
27/01/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,524.0000	13,972.0000	3.313	0	0	0
27/01/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,858.0000	12,405.0000	(3.523)	0	0	0
27/01/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	22,771.0000	23,394.0000	2.736	0	0	0
27/01/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	17,794.0000	18,332.0000	3.023	0	0	0
27/01/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,973.0000	10,336.0000	3.640	0	0	0
27/01/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	22,171.0000	21,543.0000	(2.833)	0	0	0
27/01/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	28,006.0000	27,298.0000	(2.528)	0	0	0
27/01/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,386.0000	9,018.0000	(3.921)	0	0	0
27/01/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,645.0000	6,358.0000	(4.319)	0	0	0
27/01/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,022.0000	2,864.0000	(5.228)	0	0	0
27/01/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	28,402.0000	29,105.0000	2.475	0	0	0
27/01/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	41,294.0000	42,127.0000	2.017	0	0	0
27/01/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	34,609.0000	35,382.0000	2.234	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
27/01/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,557.0000	4,340.0000	(4.762)	0	0	0
27/01/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	7,123.0000	7,405.0000	3.959	0	0	0
27/01/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	34,566.0000	33,787.0000	(2.254)	0	0	0
27/01/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	4,916.0000	5,128.0000	4.312	0	0	0
27/01/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	48,353.0000	49,233.0000	1.820	0	0	0
27/01/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,937.0000	1,826.0000	(5.731)	0	0	0
27/01/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	55,685.0000	56,601.0000	1.645	0	0	0
27/01/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,198.0000	1,124.0000	(6.177)	0	0	0
27/01/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	714.0000	666.0000	(6.723)	0	0	0
27/01/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	63,199.0000	64,142.0000	1.492	0	0	0
27/01/2006	R157	2006/02/02			Bond Future	7.4870	7.4620	(0.334)	0.0000	0.0000	138
27/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	10.0000	2.0000	(80.000)	0	0	0
27/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	42,831.0000	44,956.0000	4.961	0	0	0
27/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	139,984.0000	142,117.0000	1.524	0	0	0
27/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	121,328.0000	123,461.0000	1.758	0	0	0
27/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	63,048.0000	65,181.0000	3.383	0	0	250
27/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	64,758.0000	62,625.0000	(3.294)	0	0	0
27/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	4,997.0000	3,668.0000	(26.596)	0	0	0
27/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	250
27/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	6,104.0000	6,908.0000	13.172	0	0	0
27/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	22,571.0000	24,495.0000	8.524	0	0	0
27/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	42,351.0000	40,218.0000	(5.036)	0	0	0
27/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	82,869.0000	85,002.0000	2.574	0	0	0
27/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	394.0000	185.0000	(53.046)	0	0	0
27/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	102,293.0000	104,426.0000	2.085	0	0	0
27/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	356.0000	371.0000	4.213	0	0	0
27/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	20,754.0000	18,636.0000	(10.205)	0	0	0
27/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R157	2006/05/04			Bond Future	7.5000	7.4740	(0.347)	0.0000	0.0000	7

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
27/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	118,895.0000	120,946.0000	1.725	0	0	0
27/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,203.0000	1,087.0000	(9.643)	0	0	0
27/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	136,564.0000	138,668.0000	1.541	0	0	0
27/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	7,304.0000	6,750.0000	(7.585)	0	0	0
27/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	12,321.0000	11,500.0000	(6.663)	0	0	0
27/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	48,107.0000	49,720.0000	3.353	0	0	0
27/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	32,927.0000	34,272.0000	4.085	0	0	0
27/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	582.0000	519.0000	(10.825)	0	0	0
27/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	20,137.0000	21,152.0000	5.040	0	0	50
27/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,848.0000	2,599.0000	(8.743)	0	0	0
27/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	20,137.0000	18,985.0000	(5.721)	0	0	0
27/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	4,537.0000	4,165.0000	(8.199)	0	0	0
27/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	82,858.0000	84,775.0000	2.314	0	0	0
27/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	100,868.0000	102,866.0000	1.981	0	0	0
27/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,830.0000	1,661.0000	(9.235)	0	0	115
27/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	65,139.0000	66,933.0000	2.754	0	0	0
27/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	31,563.0000	30,054.0000	(4.781)	0	0	0
27/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	10,540.0000	11,198.0000	6.243	0	0	0
27/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	4,409.0000	4,753.0000	7.802	0	0	0
27/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	46,882.0000	45,059.0000	(3.888)	0	0	0
27/01/2006	R157	2006/08/03			Bond Future	7.5030	7.4760	(0.360)	0.0000	0.0000	0
27/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	15,652.0000	14,933.0000	(4.594)	0	0	0
27/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	18,518.0000	19,321.0000	4.336	0	0	0
27/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	55,290.0000	56,769.0000	2.675	0	0	0
27/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	52,275.0000	50,627.0000	(3.153)	0	0	0
27/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	10,551.0000	11,101.0000	5.213	0	0	0
27/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	9,394.0000	8,937.0000	(4.865)	0	0	0
27/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	87,387.0000	89,128.0000	1.992	0	0	0
27/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	71,032.0000	72,658.0000	2.289	0	0	0
27/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	12,029.0000	11,458.0000	(4.747)	0	0	0
27/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	104,099.0000	105,927.0000	1.756	0	0	0
27/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	39,298.0000	37,903.0000	(3.550)	0	0	0
27/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	28,851.0000	29,905.0000	3.653	0	0	0
27/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	29,095.0000	27,951.0000	(3.932)	0	0	0
27/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	41,272.0000	42,556.0000	3.111	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
27/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	21,380.0000	20,465.0000	(4.280)	0	0	100
27/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,482.0000	7,111.0000	(4.959)	0	0	0
27/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	6,038.0000	5,735.0000	(5.018)	0	0	0
27/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	120,923.0000	122,818.0000	1.567	0	0	0
27/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	4,032.0000	3,812.0000	(5.456)	0	0	0
27/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	136,835.0000	138,813.0000	1.446	0	0	0
27/01/2006	R157	2006/11/02			Bond Future	7.5100	7.4830	(0.360)	0.0000	0.0000	0
27/01/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	19,728.0000	18,988.0000	(3.751)	0	0	0
27/01/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	57,885.0000	59,289.0000	2.425	0	0	0
27/01/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	25,446.0000	24,538.0000	(3.568)	0	0	0
27/01/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	44,314.0000	45,551.0000	2.791	0	0	0
27/01/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	21,580.0000	22,406.0000	3.828	0	0	0
27/01/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	54,417.0000	52,873.0000	(2.837)	0	0	0
27/01/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	42,417.0000	41,098.0000	(3.110)	0	0	0
27/01/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	6,999.0000	7,385.0000	5.515	0	0	0
27/01/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	13,148.0000	13,748.0000	4.563	0	0	0
27/01/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	69,100.0000	67,341.0000	(2.546)	0	0	0
27/01/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	15,361.0000	14,759.0000	(3.919)	0	0	0
27/01/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	72,441.0000	73,984.0000	2.130	0	0	0
27/01/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	32,085.0000	33,127.0000	3.248	0	0	0
27/01/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	32,879.0000	31,776.0000	(3.355)	0	0	0
27/01/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	11,999.0000	11,512.0000	(4.059)	0	0	117
27/01/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	87,645.0000	89,303.0000	1.892	0	0	0
27/01/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	102,223.0000	103,997.0000	1.735	0	0	0
27/01/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	133,037.0000	134,986.0000	1.465	0	0	0
27/01/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,679.0000	5,405.0000	(4.825)	0	0	0
27/01/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	117,416.0000	119,288.0000	1.594	0	0	0
27/01/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	8,359.0000	7,989.0000	(4.426)	0	0	0
27/01/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	148,915.0000	150,923.0000	1.348	0	0	0
27/01/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,425.0000	2,289.0000	(5.608)	0	0	0
27/01/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,760.0000	3,564.0000	(5.213)	0	0	0
27/01/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	164,905.0000	166,957.0000	1.244	0	0	0
27/01/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,524.0000	1,432.0000	(6.037)	0	0	0
27/01/2006	R157	2007/02/01			Bond Future	7.5230	7.4960	(0.359)	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
27/01/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	30,870.0000	31,887.0000	3.294	0	0	0
27/01/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	32,649.0000	31,577.0000	(3.283)	0	0	0
27/01/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,232.0000	6,865.0000	(5.075)	0	0	0
27/01/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	95,143.0000	96,979.0000	1.930	0	0	0
27/01/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	80,052.0000	81,773.0000	2.150	0	0	0
27/01/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	65,813.0000	67,392.0000	2.399	0	0	0
27/01/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,125.0000	10,614.0000	(4.593)	0	0	0
27/01/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,526.0000	4,273.0000	(5.590)	0	0	0
27/01/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,724.0000	2,557.0000	(6.131)	0	0	0
27/01/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	126,813.0000	128,796.0000	1.564	0	0	0
27/01/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	467.0000	430.0000	(7.923)	0	0	0
27/01/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	159,070.0000	161,123.0000	1.291	0	0	0
27/01/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	876.0000	812.0000	(7.306)	0	0	0
27/01/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	142,949.0000	144,974.0000	1.417	0	0	0
27/01/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,576.0000	1,471.0000	(6.662)	0	0	0
27/01/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,493.0000	15,812.0000	(4.129)	0	0	0
27/01/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	52,709.0000	54,118.0000	2.673	0	0	0
27/01/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	110,811.0000	112,733.0000	1.734	0	0	0
27/01/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	40,996.0000	42,215.0000	2.973	0	0	0
27/01/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	23,600.0000	22,729.0000	(3.691)	0	0	0
27/01/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	22,433.0000	23,250.0000	3.642	0	0	0
27/01/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	56,916.0000	55,455.0000	(2.567)	0	0	0
27/01/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	43,752.0000	42,479.0000	(2.910)	0	0	0
27/01/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	15,686.0000	16,315.0000	4.010	0	0	0
27/01/2006	R186	2006/02/02			Bond Future	7.1510	7.1200	(0.434)	0.0000	0.0000	0
27/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	21,891.0000	17,962.0000	(17.948)	0	0	0
27/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	1,090.0000	1,393.0000	27.798	0	0	0
27/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	78,012.0000	82,244.0000	5.425	0	0	0
27/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	59.0000	15.0000	(74.576)	0	0	0
27/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	46,361.0000	50,548.0000	9.031	0	0	0
27/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	108,564.0000	112,796.0000	3.898	0	0	0
27/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	56,309.0000	52,077.0000	(7.516)	0	0	0
27/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	2,621.0000	1,416.0000	(45.975)	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
27/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
27/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	16,004.0000	19,030.0000	18.908	0	0	0
27/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	166,395.0000	170,626.0000	2.543	0	0	0
27/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	220,163.0000	224,395.0000	1.922	0	0	0
27/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	193,765.0000	197,997.0000	2.184	0	0	0
27/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	138,010.0000	142,241.0000	3.066	0	0	0
27/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	93,195.0000	88,963.0000	(4.541)	0	0	0
27/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R186	2006/05/04			Bond Future	7.1510	7.1200	(0.434)	0.0000	0.0000	0
27/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	17,578.0000	19,125.0000	8.801	0	0	0
27/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	2,160.0000	2,459.0000	13.843	0	0	0
27/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	38,230.0000	35,576.0000	(6.942)	0	0	0
27/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	219,156.0000	223,310.0000	1.895	0	0	0
27/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	62,498.0000	59,064.0000	(5.495)	0	0	0
27/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	6,603.0000	7,370.0000	11.616	0	0	0
27/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	6,128.0000	5,445.0000	(11.146)	0	0	0
27/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	94,658.0000	90,756.0000	(4.122)	0	0	0
27/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	139,129.0000	143,079.0000	2.839	0	0	0
27/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	2,006.0000	1,754.0000	(12.562)	0	0	0
27/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	166,557.0000	170,601.0000	2.428	0	0	0
27/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	83,617.0000	87,135.0000	4.207	0	0	0
27/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	757.0000	655.0000	(13.474)	0	0	0
27/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	21,759.0000	19,926.0000	(8.424)	0	0	0
27/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	57,742.0000	60,787.0000	5.273	0	0	0
27/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	193,328.0000	197,429.0000	2.121	0	0	0
27/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	35,047.0000	37,416.0000	6.759	0	0	0
27/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,209.0000	1,051.0000	(13.069)	0	0	0
27/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	320.0000	272.0000	(15.000)	0	0	0
27/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	11,757.0000	10,601.0000	(9.832)	0	0	0
27/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	111,304.0000	115,094.0000	3.405	0	0	0
27/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,452.0000	3,040.0000	(11.935)	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
27/01/2006	R186	2006/08/03			Bond Future	7.1450	7.1140	(0.434)	0.0000	0.0000	0
27/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,999.0000	5,573.0000	(7.101)	0	0	0
27/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	171,098.0000	174,848.0000	2.192	0	0	0
27/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	144,879.0000	148,503.0000	2.501	0	0	0
27/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	7,844.0000	7,292.0000	(7.037)	0	0	0
27/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	196,897.0000	200,737.0000	1.950	0	0	0
27/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	221,177.0000	225,131.0000	1.788	0	0	0
27/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,701.0000	1,559.0000	(8.348)	0	0	0
27/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	32,346.0000	30,488.0000	(5.744)	0	0	0
27/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	245,224.0000	249,258.0000	1.645	0	0	0
27/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	46,346.0000	48,664.0000	5.002	0	0	0
27/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,874.0000	2,653.0000	(7.690)	0	0	0
27/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,722.0000	4,387.0000	(7.094)	0	0	0
27/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	47,690.0000	45,247.0000	(5.123)	0	0	0
27/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	14,304.0000	15,418.0000	7.788	0	0	0
27/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	27,993.0000	29,725.0000	6.187	0	0	0
27/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	92,314.0000	95,505.0000	3.457	0	0	0
27/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	14,546.0000	13,562.0000	(6.765)	0	0	0
27/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	68,979.0000	65,918.0000	(4.438)	0	0	0
27/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	68,175.0000	70,984.0000	4.120	0	0	0
27/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	10,520.0000	9,790.0000	(6.939)	0	0	0
27/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	21,704.0000	20,338.0000	(6.294)	0	0	0
27/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	118,460.0000	121,905.0000	2.908	0	0	0
27/01/2006	R186	2006/11/02			Bond Future	7.1390	7.1080	(0.434)	0.0000	0.0000	0
27/01/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	47,036.0000	45,150.0000	(4.010)	0	0	0
27/01/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	64,605.0000	62,314.0000	(3.546)	0	0	0
27/01/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	45,855.0000	47,712.0000	4.050	0	0	0
27/01/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	61,736.0000	63,998.0000	3.664	0	0	0
27/01/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	32,716.0000	34,175.0000	4.460	0	0	0
27/01/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	15,052.0000	14,212.0000	(5.581)	0	0	0
27/01/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	123,059.0000	126,366.0000	2.687	0	0	0
27/01/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	146,574.0000	150,127.0000	2.424	0	0	0
27/01/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	22,723.0000	21,580.0000	(5.030)	0	0	0
27/01/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	33,213.0000	31,717.0000	(4.504)	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
27/01/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	80,155.0000	82,807.0000	3.309	0	0	0
27/01/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	100,751.0000	103,756.0000	2.983	0	0	0
27/01/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	9,651.0000	9,056.0000	(6.165)	0	0	0
27/01/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	86,176.0000	83,487.0000	(3.120)	0	0	0
27/01/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	5,988.0000	5,583.0000	(6.764)	0	0	0
27/01/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	170,811.0000	174,554.0000	2.191	0	0	0
27/01/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	111,819.0000	108,763.0000	(2.733)	0	0	0
27/01/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	22,331.0000	23,423.0000	4.890	0	0	0
27/01/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	2,091.0000	1,923.0000	(8.034)	0	0	0
27/01/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	219,827.0000	223,808.0000	1.811	0	0	0
27/01/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	195,343.0000	199,226.0000	1.988	0	0	0
27/01/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,596.0000	3,331.0000	(7.369)	0	0	0
27/01/2006	R186	2007/02/01			Bond Future	7.1360	7.1050	(0.434)	0.0000	0.0000	0
27/01/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	49,116.0000	51,002.0000	3.840	0	0	0
27/01/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	103,112.0000	106,071.0000	2.870	0	0	0
27/01/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	35,982.0000	34,490.0000	(4.147)	0	0	0
27/01/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	82,981.0000	85,609.0000	3.167	0	0	0
27/01/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	35,889.0000	37,400.0000	4.210	0	0	0
27/01/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	25,240.0000	24,080.0000	(4.596)	0	0	0
27/01/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	67,327.0000	65,094.0000	(3.317)	0	0	0
27/01/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	88,539.0000	85,932.0000	(2.944)	0	0	0
27/01/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	124,862.0000	128,109.0000	2.600	0	0	0
27/01/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,789.0000	2,591.0000	(7.099)	0	0	0
27/01/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	147,789.0000	151,274.0000	2.358	0	0	0
27/01/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	113,610.0000	110,653.0000	(2.603)	0	0	0
27/01/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	219,529.0000	223,449.0000	1.786	0	0	0
27/01/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,209.0000	16,337.0000	(5.067)	0	0	0
27/01/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,589.0000	4,287.0000	(6.581)	0	0	0
27/01/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	7,338.0000	6,893.0000	(6.064)	0	0	0
27/01/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,401.0000	10,767.0000	(5.561)	0	0	0
27/01/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	195,480.0000	199,297.0000	1.953	0	0	0
27/01/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	25,225.0000	26,387.0000	4.607	0	0	0
27/01/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	171,459.0000	175,133.0000	2.143	0	0	0
27/01/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	49,888.0000	48,033.0000	(3.718)	0	0	0
27/01/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	64,877.0000	67,140.0000	3.488	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
27/01/2006	R194	2006/02/02			Bond Future	7.2090	7.1830	(0.361)	0.0000	0.0000	0
27/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	37.0000	14.0000	(62.162)	0	0	0
27/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	13,917.0000	13,411.0000	(3.636)	0	0	0
27/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	8,983.0000	8,477.0000	(5.633)	0	0	0
27/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	5,681.0000	6,164.0000	8.502	0	0	0
27/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	790.0000	533.0000	(32.532)	0	0	0
27/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	1,587.0000	1,837.0000	15.753	0	0	0
27/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	20,009.0000	20,515.0000	2.529	0	0	0
27/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	18,882.0000	18,376.0000	(2.680)	0	0	0
27/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	4,158.0000	3,661.0000	(11.953)	0	0	0
27/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	24,740.0000	25,247.0000	2.049	0	0	0
27/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	80.0000	89.0000	11.250	0	0	0
27/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	15,249.0000	15,756.0000	3.325	0	0	0
27/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	10,461.0000	10,967.0000	4.837	0	0	0
27/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	29,444.0000	29,950.0000	1.719	0	0	0
27/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	34,119.0000	34,625.0000	1.483	0	0	0
27/01/2006	R194	2006/05/04			Bond Future	7.2110	7.1820	(0.402)	0.0000	0.0000	50
27/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,864.0000	7,199.0000	4.881	0	0	0
27/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,022.0000	4,274.0000	6.266	0	0	0
27/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	3,351.0000	3,103.0000	(7.401)	0	0	0
27/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	93.0000	105.0000	12.903	0	0	0
27/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,901.0000	1,737.0000	(8.627)	0	0	0
27/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,252.0000	10,650.0000	3.882	0	0	0
27/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	12,652.0000	12,187.0000	(3.675)	0	0	0
27/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	16,822.0000	16,334.0000	(2.901)	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
27/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	309.0000	343.0000	11.003	0	0	0
27/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	5,585.0000	5,244.0000	(6.106)	0	0	0
27/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,942.0000	2,101.0000	8.187	0	0	0
27/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	1,021.0000	920.0000	(9.892)	0	0	0
27/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	846.0000	928.0000	9.693	0	0	0
27/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	540.0000	481.0000	(10.926)	0	0	0
27/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,015.0000	14,455.0000	3.139	0	0	0
27/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	8,827.0000	8,409.0000	(4.735)	0	0	0
27/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	70.0000	61.0000	(12.857)	0	0	0
27/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,080.0000	22,557.0000	2.160	0	0	0
27/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	315.0000	278.0000	(11.746)	0	0	0
27/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	184.0000	162.0000	(11.957)	0	0	0
27/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,011.0000	18,474.0000	2.571	0	0	0
27/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,185.0000	26,671.0000	1.856	0	0	0
27/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	30,296.0000	30,786.0000	1.617	0	0	0
27/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	113.0000	99.0000	(12.389)	0	0	0
27/01/2006	R194	2006/08/03			Bond Future	7.1740	7.1420	(0.446)	0.0000	0.0000	0
27/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,854.0000	11,195.0000	3.142	0	0	0
27/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,289.0000	2,152.0000	(5.985)	0	0	0
27/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,887.0000	14,262.0000	2.700	0	0	0
27/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,635.0000	1,531.0000	(6.361)	0	0	0
27/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,063.0000	8,363.0000	3.721	0	0	0
27/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	6,156.0000	5,867.0000	(4.695)	0	0	0
27/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	3,204.0000	3,025.0000	(5.587)	0	0	0
27/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,549.0000	3,740.0000	5.382	0	0	0
27/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,599.0000	5,847.0000	4.429	0	0	0
27/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	4,464.0000	4,233.0000	(5.175)	0	0	0
27/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,243.0000	1,163.0000	(6.436)	0	0	0
27/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,552.0000	20,967.0000	2.019	0	0	0
27/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,165.0000	17,564.0000	2.324	0	0	0
27/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	978.0000	914.0000	(6.544)	0	0	0
27/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,453.0000	27,891.0000	1.595	0	0	0
27/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	629.0000	588.0000	(6.518)	0	0	0
27/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	771.0000	720.0000	(6.615)	0	0	0
27/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	8,594.0000	8,250.0000	(4.003)	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
27/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	23,979.0000	24,407.0000	1.785	0	0	0
27/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,228.0000	2,363.0000	6.059	0	0	0
27/01/2006	R194	2006/11/02			Bond Future	7.1410	7.1070	(0.476)	0.0000	0.0000	0
27/01/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	7,858.0000	7,616.0000	(3.080)	0	0	0
27/01/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,628.0000	7,848.0000	2.884	0	0	0
27/01/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	6,072.0000	6,260.0000	3.096	0	0	0
27/01/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	6,251.0000	6,041.0000	(3.359)	0	0	0
27/01/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,469.0000	1,394.0000	(5.106)	0	0	0
27/01/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,774.0000	11,473.0000	(2.556)	0	0	0
27/01/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	14,064.0000	13,737.0000	(2.325)	0	0	0
27/01/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4,738.0000	4,896.0000	3.335	0	0	0
27/01/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2,705.0000	2,809.0000	3.845	0	0	0
27/01/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1,976.0000	2,056.0000	4.049	0	0	0
27/01/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	16,553.0000	16,204.0000	(2.108)	0	0	0
27/01/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	9,701.0000	9,429.0000	(2.804)	0	0	0
27/01/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	3,620.0000	3,749.0000	3.564	0	0	0
27/01/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,878.0000	4,699.0000	(3.670)	0	0	0
27/01/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,946.0000	16,279.0000	2.088	0	0	0
27/01/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	2,049.0000	1,953.0000	(4.685)	0	0	0
27/01/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,406.0000	9,657.0000	2.669	0	0	0
27/01/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,796.0000	2,674.0000	(4.363)	0	0	0
27/01/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,462.0000	18,817.0000	1.923	0	0	0
27/01/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,583.0000	13,891.0000	2.268	0	0	0
27/01/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,396.0000	11,677.0000	2.466	0	0	0
27/01/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,732.0000	3,583.0000	(3.992)	0	0	0
27/01/2006	R194	2007/02/01			Bond Future	7.1240	7.0890	(0.491)	0.0000	0.0000	0
27/01/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,907.0000	6,097.0000	3.217	0	0	0
27/01/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,613.0000	4,443.0000	(3.685)	0	0	0
27/01/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,398.0000	7,172.0000	(3.055)	0	0	0
27/01/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,628.0000	4,790.0000	3.500	0	0	0
27/01/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2,649.0000	2,758.0000	4.115	0	0	0
27/01/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	9,091.0000	8,839.0000	(2.772)	0	0	0
27/01/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,903.0000	5,705.0000	(3.354)	0	0	0
27/01/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3,544.0000	3,678.0000	3.781	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
27/01/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,969.0000	10,695.0000	(2.498)	0	0	0
27/01/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,379.0000	7,596.0000	2.941	0	0	0
27/01/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,526.0000	3,384.0000	(4.027)	0	0	0
27/01/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,919.0000	1,827.0000	(4.794)	0	0	0
27/01/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,634.0000	2,518.0000	(4.404)	0	0	0
27/01/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	636.0000	597.0000	(6.132)	0	0	0
27/01/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1,930.0000	2,015.0000	4.404	0	0	0
27/01/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	944.0000	891.0000	(5.614)	0	0	0
27/01/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	14,938.0000	15,245.0000	2.055	0	0	0
27/01/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,364.0000	1,293.0000	(5.205)	0	0	0
27/01/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,036.0000	9,279.0000	2.689	0	0	0
27/01/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	10,862.0000	11,129.0000	2.458	0	0	0
27/01/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	12,837.0000	13,126.0000	2.251	0	0	0
27/01/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,142.0000	17,463.0000	1.873	0	0	0
27/01/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	13,016.0000	12,721.0000	(2.266)	0	0	0
27/01/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,369.0000	1,434.0000	4.748	0	0	0
27/01/2006	R201	2006/02/02			Bond Future	7.4770	7.4510	(0.348)	0.0000	0.0000	0
27/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	81,487.0000	83,239.0000	2.150	0	0	0
27/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	111,309.0000	113,061.0000	1.574	0	0	0
27/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	96,545.0000	98,297.0000	1.815	0	0	0
27/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
27/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	66,128.0000	67,880.0000	2.649	0	0	0
27/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	68,417.0000	66,665.0000	(2.561)	0	0	0
27/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	421.0000	444.0000	5.463	0	0	0
27/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	15,841.0000	14,113.0000	(10.908)	0	0	0
27/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	3,895.0000	2,839.0000	(27.112)	0	0	0
27/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	50,395.0000	48,643.0000	(3.477)	0	0	0
27/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	50,462.0000	52,213.0000	3.470	0	0	0
27/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	32,735.0000	30,982.0000	(5.355)	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
27/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	5,442.0000	6,138.0000	12.789	0	0	0
27/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	34,492.0000	36,235.0000	5.053	0	0	0
27/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	348.0000	167.0000	(52.011)	0	0	0
27/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	18,526.0000	20,097.0000	8.480	0	0	0
27/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	11.0000	3.0000	(72.727)	0	0	0
27/01/2006	R201	2006/05/04			Bond Future	7.4900	7.4640	(0.347)	0.0000	0.0000	0
27/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	611.0000	550.0000	(9.984)	0	0	0
27/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	108,863.0000	110,515.0000	1.518	0	0	0
27/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,200.0000	1,092.0000	(9.000)	0	0	0
27/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	94,960.0000	96,565.0000	1.690	0	0	0
27/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,791.0000	1,637.0000	(8.599)	0	0	0
27/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	66,644.0000	68,135.0000	2.237	0	0	0
27/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	80,776.0000	82,335.0000	1.930	0	0	0
27/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,722.0000	2,500.0000	(8.156)	0	0	0
27/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	17,500.0000	18,306.0000	4.606	0	0	0
27/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	16,842.0000	15,935.0000	(5.385)	0	0	0
27/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	39,462.0000	40,713.0000	3.170	0	0	0
27/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	10,658.0000	9,995.0000	(6.221)	0	0	0
27/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	27,596.0000	28,646.0000	3.805	0	0	0
27/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	6,557.0000	6,095.0000	(7.046)	0	0	0
27/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	4,201.0000	3,881.0000	(7.617)	0	0	0
27/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	52,765.0000	54,158.0000	2.640	0	0	0
27/01/2006	R201	2006/08/03			Bond Future	7.4950	7.4690	(0.347)	0.0000	0.0000	0
27/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	70,513.0000	71,820.0000	1.854	0	0	0
27/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	8,262.0000	7,895.0000	(4.442)	0	0	0
27/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	83,629.0000	85,003.0000	1.643	0	0	0
27/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	96,872.0000	98,299.0000	1.473	0	0	0
27/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,656.0000	3,473.0000	(5.005)	0	0	0
27/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	109,372.0000	110,863.0000	1.363	0	0	0
27/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,373.0000	5,125.0000	(4.616)	0	0	0
27/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,615.0000	6,315.0000	(4.535)	0	0	0
27/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	24,202.0000	23,332.0000	(3.595)	0	0	0
27/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	57,674.0000	58,895.0000	2.117	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
27/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	10,468.0000	10,014.0000	(4.337)	0	0	0
27/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	24,524.0000	25,328.0000	3.278	0	0	0
27/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	18,061.0000	17,356.0000	(3.903)	0	0	0
27/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	45,321.0000	46,432.0000	2.451	0	0	0
27/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	13,447.0000	12,883.0000	(4.194)	0	0	0
27/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	34,309.0000	35,278.0000	2.824	0	0	0
27/01/2006	R201	2006/11/02			Bond Future	7.5000	7.4730	(0.360)	0.0000	0.0000	0
27/01/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	19,574.0000	18,950.0000	(3.188)	0	0	0
27/01/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	14,577.0000	14,068.0000	(3.492)	0	0	0
27/01/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	60,424.0000	61,614.0000	1.969	0	0	0
27/01/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	10,623.0000	10,218.0000	(3.812)	0	0	0
27/01/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	82,599.0000	83,984.0000	1.677	0	0	0
27/01/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	7,571.0000	7,258.0000	(4.134)	0	0	0
27/01/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	71,195.0000	72,489.0000	1.818	0	0	0
27/01/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	50,422.0000	51,496.0000	2.130	0	0	0
27/01/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	94,494.0000	95,956.0000	1.547	0	0	0
27/01/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	41,307.0000	42,258.0000	2.302	0	0	0
27/01/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	15,027.0000	15,486.0000	3.055	0	0	0
27/01/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	63,508.0000	62,268.0000	(1.953)	0	0	0
27/01/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	25,740.0000	24,992.0000	(2.906)	0	0	0
27/01/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	20,038.0000	20,610.0000	2.855	0	0	0
27/01/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	26,078.0000	26,773.0000	2.665	0	0	0
27/01/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	41,938.0000	40,934.0000	(2.394)	0	0	0
27/01/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	52,055.0000	50,929.0000	(2.163)	0	0	0
27/01/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	5,275.0000	5,038.0000	(4.493)	0	0	0
27/01/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	33,174.0000	32,298.0000	(2.641)	0	0	0
27/01/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	33,174.0000	33,996.0000	2.478	0	0	0
27/01/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	106,744.0000	108,268.0000	1.428	0	0	0
27/01/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,591.0000	3,417.0000	(4.845)	0	0	0
27/01/2006	R201	2007/02/01			Bond Future	7.5100	7.4830	(0.360)	0.0000	0.0000	0
27/01/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	12,812.0000	13,320.0000	3.965	0	0	0
27/01/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	44,667.0000	43,518.0000	(2.572)	0	0	0
27/01/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	25,600.0000	24,759.0000	(3.285)	0	0	0
27/01/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	24,986.0000	25,802.0000	3.266	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
27/01/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	64,218.0000	65,588.0000	2.133	0	0	0
27/01/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,643.0000	5,357.0000	(5.068)	0	0	0
27/01/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	76,240.0000	77,700.0000	1.915	0	0	0
27/01/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,523.0000	3,326.0000	(5.592)	0	0	0
27/01/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	88,721.0000	90,248.0000	1.721	0	0	0
27/01/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,697.0000	8,297.0000	(4.599)	0	0	0
27/01/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,218.0000	1,136.0000	(6.732)	0	0	0
27/01/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,114.0000	1,984.0000	(6.149)	0	0	0
27/01/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	52,873.0000	54,130.0000	2.377	0	0	0
27/01/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	101,469.0000	103,044.0000	1.552	0	0	0
27/01/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	42,426.0000	43,550.0000	2.649	0	0	0
27/01/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,910.0000	12,378.0000	(4.121)	0	0	0
27/01/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	8,648.0000	9,024.0000	4.348	0	0	0
27/01/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	56,556.0000	55,275.0000	(2.265)	0	0	0
27/01/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	34,323.0000	33,323.0000	(2.913)	0	0	0
27/01/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,492.0000	17,809.0000	(3.693)	0	0	0
27/01/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	18,230.0000	18,888.0000	3.609	0	0	0
27/01/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	33,079.0000	34,053.0000	2.944	0	0	0
27/01/2006	R203	2006/02/02			Bond Future	7.4670	7.4360	(0.415)	0.0000	0.0000	0
27/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	5,692.0000	7,006.0000	23.085	0	0	0
27/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	3,065.0000	1,902.0000	(37.945)	0	0	0
27/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	17,730.0000	15,307.0000	(13.666)	0	0	0
27/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	60,070.0000	62,547.0000	4.124	0	0	0
27/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	234.0000	287.0000	22.650	0	0	0
27/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	22,320.0000	24,748.0000	10.878	0	0	0
27/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	41,397.0000	43,873.0000	5.981	0	0	0
27/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	78,287.0000	80,763.0000	3.163	0	0	0
27/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	67.0000	18.0000	(73.134)	0	0	0
27/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	38,130.0000	35,653.0000	(6.496)	0	0	0
27/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	96,060.0000	98,536.0000	2.578	0	0	0
27/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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27/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	113,400.0000	115,877.0000	2.184	0	0	0
27/01/2006	R203	2006/05/04			Bond Future	7.4760	7.4450	(0.415)	0.0000	0.0000	0
27/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	15,130.0000	13,922.0000	(7.984)	0	0	0
27/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	91.0000	73.0000	(19.780)	0	0	0
27/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	8,785.0000	9,554.0000	8.754	0	0	0
27/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	28,728.0000	30,414.0000	5.869	0	0	0
27/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	356.0000	293.0000	(17.697)	0	0	0
27/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	7,495.0000	6,743.0000	(10.033)	0	0	0
27/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	94,169.0000	96,589.0000	2.570	0	0	0
27/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	26,734.0000	25,065.0000	(6.243)	0	0	0
27/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	17,013.0000	18,243.0000	7.230	0	0	0
27/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	3,198.0000	2,803.0000	(12.351)	0	0	0
27/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	43,314.0000	45,357.0000	4.717	0	0	0
27/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	76,881.0000	79,257.0000	3.090	0	0	0
27/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	111,230.0000	113,664.0000	2.188	0	0	0
27/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	42,143.0000	40,107.0000	(4.831)	0	0	0
27/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	1,162.0000	988.0000	(14.974)	0	0	0
27/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	59,703.0000	61,969.0000	3.795	0	0	0
27/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	3,868.0000	4,270.0000	10.393	0	0	0
27/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	20.0000	15.0000	(25.000)	0	0	0
27/01/2006	R203	2006/08/03			Bond Future	7.4780	7.4460	(0.428)	0.0000	0.0000	0
27/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	14,722.0000	15,642.0000	6.249	0	0	0
27/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	13,278.0000	12,390.0000	(6.688)	0	0	0
27/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	8,643.0000	9,260.0000	7.139	0	0	0
27/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	34,047.0000	35,639.0000	4.676	0	0	0
27/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	2,011.0000	1,805.0000	(10.244)	0	0	0
27/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	77,315.0000	79,589.0000	2.941	0	0	0
27/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	47,027.0000	48,912.0000	4.008	0	0	0
27/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	109,932.0000	112,362.0000	2.210	0	0	0
27/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	32,557.0000	30,997.0000	(4.792)	0	0	0
27/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	914.0000	808.0000	(11.597)	0	0	0
27/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	61,638.0000	63,752.0000	3.430	0	0	0
27/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	93,545.0000	95,918.0000	2.537	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
27/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	46,491.0000	44,629.0000	(4.005)	0	0	0
27/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	21,485.0000	20,264.0000	(5.683)	0	0	0
27/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	7,642.0000	7,047.0000	(7.786)	0	0	0
27/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	23,186.0000	24,443.0000	5.421	0	0	0
27/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	4,079.0000	3,713.0000	(8.973)	0	0	0
27/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	382.0000	333.0000	(12.827)	0	0	0
27/01/2006	R203	2006/11/02			Bond Future	7.4820	7.4500	(0.428)	0.0000	0.0000	0
27/01/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	25,952.0000	24,752.0000	(4.624)	0	0	0
27/01/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	36,742.0000	35,266.0000	(4.017)	0	0	0
27/01/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	18,878.0000	19,843.0000	5.112	0	0	0
27/01/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	27,322.0000	28,563.0000	4.542	0	0	0
27/01/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	12,373.0000	13,081.0000	5.722	0	0	0
27/01/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	65,386.0000	63,432.0000	(2.988)	0	0	0
27/01/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	7,656.0000	8,143.0000	6.361	0	0	0
27/01/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	82,841.0000	80,714.0000	(2.568)	0	0	0
27/01/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	4,453.0000	4,766.0000	7.029	0	0	0
27/01/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	49,932.0000	48,199.0000	(3.471)	0	0	0
27/01/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	37,687.0000	39,201.0000	4.017	0	0	0
27/01/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	17,535.0000	16,608.0000	(5.287)	0	0	0
27/01/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	77,943.0000	80,078.0000	2.739	0	0	0
27/01/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	49,795.0000	51,557.0000	3.539	0	0	0
27/01/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,926.0000	6,457.0000	(6.772)	0	0	0
27/01/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	2,222.0000	2,035.0000	(8.416)	0	0	0
27/01/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	63,339.0000	65,310.0000	3.112	0	0	0
27/01/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	11,299.0000	10,621.0000	(6.001)	0	0	0
27/01/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	4,030.0000	3,724.0000	(7.593)	0	0	0
27/01/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	93,231.0000	95,484.0000	2.417	0	0	0
27/01/2006	R203	2007/02/01			Bond Future	7.4920	7.4600	(0.427)	0.0000	0.0000	0
27/01/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	41,062.0000	42,505.0000	3.514	0	0	0
27/01/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	21,976.0000	21,020.0000	(4.350)	0	0	0
27/01/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	22,800.0000	23,783.0000	4.311	0	0	0
27/01/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	53,760.0000	52,125.0000	(3.041)	0	0	0
27/01/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	41,123.0000	39,707.0000	(3.443)	0	0	0
27/01/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	31,139.0000	32,353.0000	3.899	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
27/01/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	16,068.0000	16,832.0000	4.755	0	0	0
27/01/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	30,540.0000	29,355.0000	(3.880)	0	0	0
27/01/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	52,444.0000	54,100.0000	3.158	0	0	0
27/01/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	15,295.0000	14,552.0000	(4.858)	0	0	0
27/01/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,664.0000	6,268.0000	(5.942)	0	0	0
27/01/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	10,280.0000	9,726.0000	(5.389)	0	0	0
27/01/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	68,386.0000	66,554.0000	(2.679)	0	0	0
27/01/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,503.0000	2,324.0000	(7.151)	0	0	0
27/01/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	65,079.0000	66,924.0000	2.835	0	0	0
27/01/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	107,878.0000	110,098.0000	2.058	0	0	0
27/01/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	93,064.0000	95,191.0000	2.286	0	0	0
27/01/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	78,710.0000	80,713.0000	2.545	0	0	0
27/01/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	4,163.0000	3,891.0000	(6.534)	0	0	0
27/01/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,868.0000	11,434.0000	5.208	0	0	0
27/01/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	7,033.0000	7,434.0000	5.702	0	0	0
27/01/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	84,849.0000	82,850.0000	(2.356)	0	0	0
27/01/2006	R204	2006/02/02			Bond Future	7.4460	7.4210	(0.336)	0.0000	0.0000	0
27/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	45,371.0000	47,484.0000	4.657	0	0	0
27/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R204	2006/05/04			Bond Future	7.4560	7.4300	(0.349)	0.0000	0.0000	0
27/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	47,251.0000	49,071.0000	3.852	0	0	0
27/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	3,249.0000	2,901.0000	(10.711)	0	0	0
27/01/2006	R204	2006/08/03			Bond Future	7.4590	7.4320	(0.362)	0.0000	0.0000	0
27/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	7,969.0000	7,438.0000	(6.663)	0	0	0
27/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	51,191.0000	52,883.0000	3.305	0	0	0
27/01/2006	R204	2006/11/02			Bond Future	7.4610	7.4340	(0.362)	0.0000	0.0000	0
27/01/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	28,179.0000	27,110.0000	(3.794)	0	0	0
27/01/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	22,153.0000	23,040.0000	4.004	0	0	0
27/01/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	31,336.0000	32,460.0000	3.587	0	0	0
27/01/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	42,429.0000	43,786.0000	3.198	0	0	0
27/01/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	39,457.0000	38,150.0000	(3.312)	0	0	0
27/01/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	116,927.0000	119,007.0000	1.779	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
27/01/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	14,925.0000	15,588.0000	4.442	0	0	0
27/01/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	69,402.0000	67,677.0000	(2.486)	0	0	0
27/01/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	9,541.0000	10,010.0000	4.916	0	0	0
27/01/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	87,754.0000	85,871.0000	(2.146)	0	0	0
27/01/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,505.0000	1,391.0000	(7.575)	0	0	0
27/01/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	53,229.0000	51,699.0000	(2.874)	0	0	0
27/01/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	19,336.0000	18,500.0000	(4.324)	0	0	0
27/01/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5,765.0000	6,075.0000	5.377	0	0	0
27/01/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	12,717.0000	12,094.0000	(4.899)	0	0	0
27/01/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	55,238.0000	56,808.0000	2.842	0	0	0
27/01/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,755.0000	2,567.0000	(6.824)	0	0	0
27/01/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,807.0000	4,511.0000	(6.158)	0	0	0
27/01/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	100,646.0000	102,651.0000	1.992	0	0	0
27/01/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	8,000.0000	7,560.0000	(5.500)	0	0	0
27/01/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	84,712.0000	86,610.0000	2.241	0	0	0
27/01/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	69,454.0000	71,206.0000	2.523	0	0	0
27/01/2006	R204	2007/02/01			Bond Future	7.4670	7.4410	(0.348)	0.0000	0.0000	0
27/01/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	56,366.0000	54,960.0000	(2.494)	0	0	0
27/01/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	45,250.0000	46,512.0000	2.789	0	0	0
27/01/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	18,107.0000	18,783.0000	3.733	0	0	0
27/01/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	89,385.0000	87,663.0000	(1.926)	0	0	0
27/01/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	12,357.0000	12,863.0000	4.095	0	0	0
27/01/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	22,938.0000	22,118.0000	(3.575)	0	0	0
27/01/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	71,864.0000	70,287.0000	(2.194)	0	0	0
27/01/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	57,453.0000	58,898.0000	2.515	0	0	0
27/01/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,633.0000	2,478.0000	(5.887)	0	0	0
27/01/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	70,927.0000	72,533.0000	2.264	0	0	0
27/01/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	43,031.0000	41,816.0000	(2.824)	0	0	0
27/01/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	116,180.0000	118,107.0000	1.659	0	0	0
27/01/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,363.0000	4,128.0000	(5.386)	0	0	0
27/01/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	15,960.0000	15,323.0000	(3.991)	0	0	0
27/01/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	100,571.0000	102,418.0000	1.837	0	0	0
27/01/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	85,396.0000	87,137.0000	2.039	0	0	0
27/01/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	10,733.0000	10,257.0000	(4.435)	0	0	0
27/01/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,968.0000	6,626.0000	(4.908)	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
27/01/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	8,077.0000	8,436.0000	4.445	0	0	0
27/01/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	25,481.0000	26,348.0000	3.403	0	0	0
27/01/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	31,909.0000	30,892.0000	(3.187)	0	0	0
27/01/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	34,544.0000	35,609.0000	3.083	0	0	0
27/01/2006	R207	2006/02/02			Bond Future	7.4170	7.3950	(0.297)	0.0000	0.0000	0
27/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	47,980.0000	49,856.0000	3.910	0	0	0
27/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2006	R207	2006/05/04			Bond Future	7.4260	7.4040	(0.296)	0.0000	0.0000	0
27/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	3,013.0000	2,728.0000	(9.459)	0	0	0
27/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	49,767.0000	51,336.0000	3.153	0	0	0
27/01/2006	R207	2006/08/03			Bond Future	7.4290	7.4060	(0.310)	0.0000	0.0000	0
27/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	7,595.0000	7,151.0000	(5.846)	0	0	0
27/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	53,618.0000	55,091.0000	2.747	0	0	0
27/01/2006	R207	2006/11/02			Bond Future	7.4290	7.4060	(0.310)	0.0000	0.0000	0
27/01/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	26,163.0000	24,967.0000	(4.571)	0	0	0
27/01/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	20,617.0000	21,667.0000	5.093	0	0	0
27/01/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	11,273.0000	11,973.0000	6.210	0	0	0
27/01/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	14,793.0000	13,946.0000	(5.726)	0	0	0
27/01/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	65,818.0000	67,592.0000	2.695	0	0	0
27/01/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	118,717.0000	120,610.0000	1.595	0	0	0
27/01/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	41,538.0000	40,040.0000	(3.606)	0	0	0
27/01/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,342.0000	5,741.0000	7.469	0	0	0
27/01/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	60,264.0000	58,558.0000	(2.831)	0	0	0
27/01/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,154.0000	2,344.0000	8.821	0	0	0
27/01/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	48,776.0000	50,398.0000	3.325	0	0	0
27/01/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	26.0000	22.0000	(15.385)	0	0	0
27/01/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	3,222.0000	2,948.0000	(8.504)	0	0	0
27/01/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	7,391.0000	6,870.0000	(7.049)	0	0	0
27/01/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	109.0000	94.0000	(13.761)	0	0	0
27/01/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	101,266.0000	103,148.0000	1.858	0	0	0
27/01/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	393.0000	346.0000	(11.959)	0	0	0
27/01/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	83,526.0000	85,376.0000	2.215	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
27/01/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,214.0000	1,091.0000	(10.132)	0	0	0
27/01/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	33,358.0000	34,733.0000	4.122	0	0	0
27/01/2006	R207	2007/02/01			Bond Future	7.4330	7.4100	(0.309)	0.0000	0.0000	0
27/01/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	60,289.0000	61,605.0000	2.183	0	0	0
27/01/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	19,537.0000	20,166.0000	3.220	0	0	0
27/01/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	22,415.0000	21,695.0000	(3.212)	0	0	0
27/01/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	55,637.0000	54,392.0000	(2.238)	0	0	0
27/01/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	47,769.0000	48,923.0000	2.416	0	0	0
27/01/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	27,277.0000	28,078.0000	2.937	0	0	0
27/01/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	15,554.0000	14,996.0000	(3.588)	0	0	0
27/01/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	36,710.0000	37,690.0000	2.670	0	0	0
27/01/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	6,766.0000	6,468.0000	(4.404)	0	0	0
27/01/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	31,277.0000	30,382.0000	(2.862)	0	0	0
27/01/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	10,438.0000	10,021.0000	(3.995)	0	0	0
27/01/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	42,323.0000	41,250.0000	(2.535)	0	0	0
27/01/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,556.0000	2,420.0000	(5.321)	0	0	0
27/01/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	71,195.0000	69,793.0000	(1.969)	0	0	0
27/01/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	74,029.0000	75,487.0000	1.969	0	0	0
27/01/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	119,727.0000	121,465.0000	1.452	0	0	0
27/01/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	104,028.0000	105,697.0000	1.604	0	0	0
27/01/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	88,705.0000	90,281.0000	1.777	0	0	0
27/01/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	4,234.0000	4,029.0000	(4.842)	0	0	0
27/01/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	13,447.0000	13,920.0000	3.518	0	0	0
27/01/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8,869.0000	9,208.0000	3.822	0	0	0
27/01/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	88,876.0000	87,340.0000	(1.728)	0	0	0

**Grand Total:**

**2,779**