



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 30/01/2006

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
30/01/2006	GOVI 2006/02/02			jGovi	237.1430	237.2170	0.031	0.0000	0.0000	0
30/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	1.0000	0.0000	(100.000)	0	0	0
30/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	71,431.0000	72,170.0000	1.035	0	0	0
30/01/2006	GOVI 2006/05/04			jGovi	241.3280	241.4000	0.030	241.1500	241.1500	699
30/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	113,632.0000	114,304.0000	0.591	0	0	0
30/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	352.0000	304.0000	(13.636)	0	0	0
30/01/2006	GOVI 2006/08/03			jGovi	245.7080	245.7890	0.033	0.0000	0.0000	0
30/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	432.0000	396.0000	(8.333)	0	0	0
30/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	157,512.0000	158,286.0000	0.491	0	0	0
30/01/2006	GOVI 2006/11/02			jGovi	250.1670	250.2600	0.037	0.0000	0.0000	0
30/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	278.0000	258.0000	(7.194)	0	0	0
30/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	201,948.0000	202,858.0000	0.451	0	0	0
30/01/2006	GOVI 2007/02/01			jGovi	254.6450	254.7500	0.041	0.0000	0.0000	0
30/01/2006	GOVI 2007/02/01	230.00	Call	jGovi	246,589.0000	247,630.0000	0.422	0	0	0
30/01/2006	GOVI 2007/02/01	230.00	Put	jGovi	139.0000	130.0000	(6.475)	0	0	0
30/01/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
30/01/2006	J153 2010/08/31			jSwap	7.2960	7.2950	(0.014)	0.0000	0.0000	0
30/01/2006	J157 2015/09/15			jSwap	7.4540	7.4440	(0.134)	0.0000	0.0000	0

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30/01/2006	J186	2026/12/21			jSwap	7.0740	7.0630	(0.155)	0.0000	0.0000	0
30/01/2006	J194	2008/02/28			jSwap	7.1840	7.1920	0.111	0.0000	0.0000	0
30/01/2006	J201	2014/12/22			jSwap	7.4470	7.4370	(0.134)	0.0000	0.0000	0
30/01/2006	J203	2017/09/15			jSwap	7.4150	7.4100	(0.067)	0.0000	0.0000	0
30/01/2006	J204	2018/12/21			jSwap	7.4140	7.4140	-	0.0000	0.0000	0
30/01/2006	J207	2020/01/15			jSwap	7.3880	7.3850	(0.041)	0.0000	0.0000	0
30/01/2006	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
30/01/2006	JFRA	2006/02/02			jFra	7.0720	7.0670	(0.071)	0.0000	0.0000	0
30/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	10.0000	1.0000	(90.000)	0	0	0
30/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	445.0000	449.0000	0.899	0	0	0
30/01/2006	JFRA	2006/05/04			jFra	6.9940	7.0210	0.386	0.0000	0.0000	0
30/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	651.0000	608.0000	(6.605)	0	0	0
30/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	636.0000	660.0000	3.774	0	0	0
30/01/2006	JFRA	2006/08/03			jFra	7.0280	7.0650	0.526	0.0000	0.0000	0
30/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,022.0000	1,061.0000	3.816	0	0	0
30/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	954.0000	902.0000	(5.451)	0	0	0
30/01/2006	JFRA	2006/11/02			jFra	7.1480	7.1640	0.224	0.0000	0.0000	0
30/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,455.0000	1,470.0000	1.031	0	0	0
30/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,093.0000	1,068.0000	(2.287)	0	0	0
30/01/2006	JFRA	2007/02/01			jFra	7.2830	7.2860	0.041	0.0000	0.0000	500
30/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,212.0000	1,209.0000	(0.248)	0	0	0
30/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,743.0000	1,733.0000	(0.574)	0	0	0

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30/01/2006	JFRA	2007/05/03			jFra	7.4000	7.3910	(0.122)	0.0000	0.0000	0
30/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,784.0000	1,791.0000	0.392	0	0	0
30/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,540.0000	1,524.0000	(1.039)	0	0	0
30/01/2006	JFRA	2007/08/02			jFra	7.4770	7.4690	(0.107)	0.0000	0.0000	0
30/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,844.0000	1,849.0000	0.271	0	0	0
30/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,787.0000	1,773.0000	(0.783)	0	0	0
30/01/2006	JFRA	2007/11/01			jFra	7.4660	7.5040	0.509	0.0000	0.0000	0
30/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,010.0000	2,055.0000	2.239	0	0	0
30/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,100.0000	2,044.0000	(2.667)	0	0	0
30/01/2006	JN02	2006/02/02			jNote	7.2280	7.2410	0.180	0.0000	0.0000	0
30/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	1,484.0000	986.0000	(33.558)	0	0	0
30/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	1,083.0000	819.0000	(24.377)	0	0	0
30/01/2006	JN02	2006/05/04			jNote	7.2810	7.2930	0.165	0.0000	0.0000	0
30/01/2006	JN02	2006/05/04	7.25	Call	Option on jNote	10,596.0000	10,547.0000	(0.462)	0	0	0
30/01/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,969.0000	9,701.0000	(2.688)	0	0	0
30/01/2006	JN02	2006/08/03			jNote	7.3490	7.3590	0.136	0.0000	0.0000	0
30/01/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,402.0000	13,197.0000	(1.530)	0	0	0
30/01/2006	JN02	2006/08/03	7.25	Call	Option on jNote	15,239.0000	15,220.0000	(0.125)	0	0	0
30/01/2006	JN02	2006/11/02			jNote	7.4180	7.4210	0.040	0.0000	0.0000	0
30/01/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,897.0000	15,777.0000	(0.755)	0	0	0
30/01/2006	JN02	2006/11/02	7.25	Call	Option on jNote	19,013.0000	18,949.0000	(0.337)	0	0	0
30/01/2006	JN05	2006/02/02			jNote	7.4790	7.4820	0.040	0.0000	0.0000	0
30/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	126.0000	15.0000	(88.095)	0	0	0
30/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	11,390.0000	11,152.0000	(2.090)	0	0	0
30/01/2006	JN05	2006/05/04			jNote	7.5180	7.5190	0.013	0.0000	0.0000	0
30/01/2006	JN05	2006/05/04	7.25	Put	Option on jNote	5,612.0000	5,454.0000	(2.815)	0	0	0
30/01/2006	JN05	2006/05/04	7.25	Call	Option on jNote	16,736.0000	16,617.0000	(0.711)	0	0	0

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30/01/2006	JN05	2006/08/03			jNote	7.5620	7.5600	(0.026)	0.0000	0.0000	0
30/01/2006	JN05	2006/08/03	7.25	Call	Option on jNote	21,614.0000	21,454.0000	(0.740)	0	0	0
30/01/2006	JN05	2006/08/03	7.25	Put	Option on jNote	8,682.0000	8,606.0000	(0.875)	0	0	0
30/01/2006	JN05	2006/11/02			jNote	7.6030	7.5980	(0.066)	0.0000	0.0000	0
30/01/2006	JN05	2006/11/02	7.25	Put	Option on jNote	10,977.0000	10,967.0000	(0.091)	0	0	0
30/01/2006	JN05	2006/11/02	7.25	Call	Option on jNote	25,589.0000	25,371.0000	(0.852)	0	0	0
30/01/2006	JN10	2006/02/02			jNote	7.5540	7.5600	0.079	0.0000	0.0000	0
30/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	4.0000	0.0000	(100.000)	0	0	0
30/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	31,208.0000	30,778.0000	(1.378)	0	0	0
30/01/2006	JN10	2006/05/04			jNote	7.5720	7.5770	0.066	0.0000	0.0000	0
30/01/2006	JN10	2006/05/04	7.25	Call	Option on jNote	25,139.0000	25,312.0000	0.688	0	0	0
30/01/2006	JN10	2006/05/04	7.25	Put	Option on jNote	2,641.0000	2,470.0000	(6.475)	0	0	0
30/01/2006	JN10	2006/08/03			jNote	7.5920	7.5970	0.066	0.0000	0.0000	0
30/01/2006	JN10	2006/08/03	7.25	Put	Option on jNote	5,301.0000	5,123.0000	(3.358)	0	0	0
30/01/2006	JN10	2006/08/03	7.25	Call	Option on jNote	29,161.0000	29,329.0000	0.576	0	0	0
30/01/2006	JN10	2006/11/02			jNote	7.6100	7.6150	0.066	0.0000	0.0000	0
30/01/2006	JN10	2006/11/02	7.25	Put	Option on jNote	7,506.0000	7,329.0000	(2.358)	0	0	0
30/01/2006	JN10	2006/11/02	7.25	Call	Option on jNote	32,587.0000	32,756.0000	0.519	0	0	0
30/01/2006	JROD	2006/01/31			jRod	6.5210	6.6700	2.285	0.0000	0.0000	0
30/01/2006	JROD	2006/02/28			jRod	6.5670	6.7160	2.269	0.0000	0.0000	0
30/01/2006	JROD	2006/03/31			jRod	6.6920	6.8370	2.167	0.0000	0.0000	0
30/01/2006	JROD	2006/04/28			jRod	6.7800	6.8540	1.091	0.0000	0.0000	0
30/01/2006	JROD	2006/05/31			jRod	6.8540	6.9260	1.050	0.0000	0.0000	0
30/01/2006	JROD	2006/06/30			jRod	6.9100	6.9810	1.027	0.0000	0.0000	0

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30/01/2006	JROD	2006/07/31			jRod	6.8830	6.9310	0.697	0.0000	0.0000	0
30/01/2006	JROD	2006/08/31			jRod	6.9180	6.9680	0.723	0.0000	0.0000	0
30/01/2006	R153	2006/02/02			Bond Future	7.3120	7.3120	-	7.3200	7.3500	263
30/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	3,477.0000	2,757.0000	(20.708)	0	0	0
30/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	1,835.0000	1,115.0000	(39.237)	0	0	0
30/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	5,643.0000	5,162.0000	(8.524)	0	0	0
30/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	39,711.0000	39,711.0000	-	38,600	38,600	0
30/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	2,298.0000	1,555.0000	(32.332)	0	0	0
30/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	2,817.0000	2,074.0000	(26.376)	0	0	0
30/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	4,091.0000	3,440.0000	(15.913)	0	0	1
30/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	789.0000	307.0000	(61.090)	0	0	0
30/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	1,407.0000	755.0000	(46.340)	0	0	0
30/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	6,601.0000	6,168.0000	(6.560)	0	0	0
30/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	60,207.0000	60,207.0000	-	0	0	0
30/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	653.0000	220.0000	(66.309)	0	0	0
30/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	50,016.0000	50,016.0000	-	0	0	0
30/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	1,128.0000	530.0000	(53.014)	0	0	0
30/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	24,609.0000	24,609.0000	-	0	0	0
30/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	11,467.0000	11,400.0000	(0.584)	0	0	2
30/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	4,925.0000	4,327.0000	(12.142)	0	0	0
30/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
30/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	73.0000	5.0000	(93.151)	0	0	0
30/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	20,872.0000	20,869.0000	(0.014)	0	0	2
30/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	70,284.0000	70,284.0000	-	0	0	0
30/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	18,759.0000	18,752.0000	(0.037)	0	0	1
30/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	29,290.0000	29,290.0000	-	0	0	0
30/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	356.0000	80.0000	(77.528)	0	0	0

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30/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	13,610.0000	13,586.0000	(0.176)	0	0	0
30/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	25.0000	1.0000	(96.000)	0	0	0
30/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	7.0000	0.0000	(100.000)	0	0	1
30/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	8,450.0000	8,174.0000	(3.266)	0	0	0
30/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	7,430.0000	7,132.0000	(4.011)	0	0	0
30/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	27,192.0000	27,192.0000	-	0	0	0
30/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	400.0000	102.0000	(74.500)	0	0	0
30/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	25,089.0000	25,089.0000	-	0	0	0
30/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	17.0000	0.0000	(100.000)	0	0	0
30/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	183.0000	26.0000	(85.792)	0	0	0
30/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	10,418.0000	10,261.0000	(1.507)	0	0	0
30/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	9,391.0000	9,237.0000	(1.640)	0	0	0
30/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	22,982.0000	22,981.0000	(0.004)	0	0	0
30/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	12,460.0000	12,379.0000	(0.650)	0	0	0
30/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	14,543.0000	14,505.0000	(0.261)	0	0	0
30/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	89.0000	7.0000	(92.135)	0	0	0
30/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	16,647.0000	16,630.0000	(0.102)	0	0	0
30/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	40.0000	2.0000	(95.000)	0	0	0
30/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	181.0000	27.0000	(85.083)	0	0	0
30/01/2006	R153	2006/05/04			Bond Future	7.3210	7.3210	-	7.3300	7.3800	10
30/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	12,723.0000	12,549.0000	(1.368)	0	0	0
30/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	9,807.0000	9,633.0000	(1.774)	0	0	0
30/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	67.0000	58.0000	(13.433)	0	0	0
30/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	7,881.0000	7,713.0000	(2.132)	0	0	0
30/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,125.0000	1,057.0000	(6.044)	0	0	20
30/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	21.0000	18.0000	(14.286)	0	0	0
30/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	21,936.0000	21,794.0000	(0.647)	0	0	0
30/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	4,503.0000	4,362.0000	(3.131)	0	0	0
30/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	57,035.0000	57,016.0000	(0.033)	0	0	0
30/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	190.0000	171.0000	(10.000)	0	0	0
30/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	486.0000	448.0000	(7.819)	0	0	0
30/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	15,194.0000	15,026.0000	(1.106)	0	0	0

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30/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	47,635.0000	47,597.0000	(0.080)	0	0	0
30/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	38,474.0000	38,406.0000	(0.177)	0	0	0
30/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	66,504.0000	66,496.0000	(0.012)	0	0	0
30/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	5,844.0000	5,687.0000	(2.687)	0	0	0
30/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,358.0000	2,253.0000	(4.453)	0	0	0
30/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	75,950.0000	75,947.0000	(0.004)	0	0	0
30/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	19,100.0000	18,943.0000	(0.822)	0	0	0
30/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	3,187.0000	3,064.0000	(3.859)	0	0	0
30/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	26,895.0000	26,772.0000	(0.457)	0	0	0
30/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	29,802.0000	29,697.0000	(0.352)	0	0	0
30/01/2006	R153	2006/08/03			Bond Future	7.3140	7.3130	(0.014)	0.0000	0.0000	0
30/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	11,079.0000	10,950.0000	(1.164)	0	0	100
30/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	18,262.0000	18,172.0000	(0.493)	0	0	0
30/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	12,517.0000	12,425.0000	(0.735)	0	0	0
30/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	15,001.0000	14,871.0000	(0.867)	0	0	0
30/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,947.0000	5,837.0000	(1.850)	0	0	0
30/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,331.0000	2,258.0000	(3.132)	0	0	0
30/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	8,128.0000	8,006.0000	(1.501)	0	0	0
30/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,492.0000	48,440.0000	(0.107)	0	0	0
30/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,492.0000	65,459.0000	(0.050)	0	0	0
30/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	32,172.0000	32,101.0000	(0.221)	0	0	0
30/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,879.0000	2,798.0000	(2.813)	0	0	0
30/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,610.0000	3,520.0000	(2.493)	0	0	0
30/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,947.0000	56,905.0000	(0.074)	0	0	0
30/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,598.0000	4,498.0000	(2.175)	0	0	0
30/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	24,881.0000	24,798.0000	(0.334)	0	0	0
30/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,199.0000	40,137.0000	(0.154)	0	0	0
30/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	20,086.0000	19,963.0000	(0.612)	0	0	0
30/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	7,834.0000	7,750.0000	(1.072)	0	0	0
30/01/2006	R153	2006/11/02			Bond Future	7.3140	7.3120	(0.027)	0.0000	0.0000	0
30/01/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	39,781.0000	39,762.0000	(0.048)	0	0	0
30/01/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	14,071.0000	14,024.0000	(0.334)	0	0	0
30/01/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	16,410.0000	16,291.0000	(0.725)	0	0	0
30/01/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,223.0000	6,131.0000	(1.478)	0	0	100

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
30/01/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	32,605.0000	32,577.0000	(0.086)	0	0	0
30/01/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,386.0000	4,309.0000	(1.756)	0	0	0
30/01/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	46,703.0000	46,700.0000	(0.006)	0	0	0
30/01/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	26,490.0000	26,376.0000	(0.430)	0	0	0
30/01/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	5,671.0000	5,630.0000	(0.723)	0	0	0
30/01/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	9,382.0000	9,336.0000	(0.490)	0	0	0
30/01/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	19,607.0000	19,564.0000	(0.219)	0	0	0
30/01/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,917.0000	20,797.0000	(0.574)	0	0	0
30/01/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	25,835.0000	25,799.0000	(0.139)	0	0	0
30/01/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	12,841.0000	12,725.0000	(0.903)	0	0	0
30/01/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	10,052.0000	9,942.0000	(1.094)	0	0	0
30/01/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,891.0000	7,789.0000	(1.293)	0	0	0
30/01/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,403.0000	69,440.0000	0.053	0	0	0
30/01/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,014.0000	1,966.0000	(2.383)	0	0	0
30/01/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	61,597.0000	61,622.0000	0.041	0	0	0
30/01/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,310.0000	1,274.0000	(2.748)	0	0	0
30/01/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	54,004.0000	54,015.0000	0.020	0	0	0
30/01/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,001.0000	2,969.0000	(1.066)	0	0	0
30/01/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,012.0000	2,950.0000	(2.058)	0	0	0
30/01/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	33,196.0000	33,091.0000	(0.316)	0	0	0
30/01/2006	R153	2007/02/01			Bond Future	7.3260	7.3220	(0.055)	0.0000	0.0000	0
30/01/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	16,573.0000	16,440.0000	(0.803)	0	0	0
30/01/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,972.0000	13,976.0000	0.029	0	0	0
30/01/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,128.0000	5,113.0000	(0.293)	0	0	0
30/01/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	7,405.0000	7,393.0000	(0.162)	0	0	0
30/01/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	33,787.0000	33,635.0000	(0.450)	0	0	0
30/01/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	10,336.0000	10,330.0000	(0.058)	0	0	0
30/01/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	27,298.0000	27,149.0000	(0.546)	0	0	0
30/01/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,543.0000	21,400.0000	(0.664)	0	0	0
30/01/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,332.0000	18,348.0000	0.087	0	0	0
30/01/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	23,394.0000	23,426.0000	0.137	0	0	0
30/01/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	666.0000	647.0000	(2.853)	0	0	0
30/01/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	64,142.0000	64,259.0000	0.182	0	0	0
30/01/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,405.0000	12,285.0000	(0.967)	0	0	0
30/01/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,124.0000	1,095.0000	(2.580)	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
30/01/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,826.0000	1,786.0000	(2.191)	0	0	0
30/01/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,358.0000	6,270.0000	(1.384)	0	0	0
30/01/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	29,105.0000	29,154.0000	0.168	0	0	0
30/01/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,018.0000	8,914.0000	(1.153)	0	0	0
30/01/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	56,601.0000	56,709.0000	0.191	0	0	0
30/01/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	35,382.0000	35,448.0000	0.187	0	0	0
30/01/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	42,127.0000	42,209.0000	0.195	0	0	0
30/01/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,340.0000	4,269.0000	(1.636)	0	0	0
30/01/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	49,233.0000	49,330.0000	0.197	0	0	0
30/01/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,864.0000	2,810.0000	(1.885)	0	0	0
30/01/2006	R157	2006/02/02			Bond Future	7.4620	7.4510	(0.147)	0.0000	0.0000	138
30/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	250
30/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
30/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	24,495.0000	25,261.0000	3.127	0	0	0
30/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	18,636.0000	17,400.0000	(6.632)	0	0	0
30/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	185.0000	11.0000	(94.054)	0	0	0
30/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	40,218.0000	39,277.0000	(2.340)	0	0	0
30/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	142,117.0000	143,057.0000	0.661	0	0	0
30/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	371.0000	75.0000	(79.784)	0	0	0
30/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	62,625.0000	61,685.0000	(1.501)	0	0	0
30/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	44,956.0000	45,894.0000	2.086	0	0	0
30/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	3,668.0000	1,913.0000	(47.846)	0	0	0
30/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	65,181.0000	66,121.0000	1.442	0	0	250
30/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	85,002.0000	85,942.0000	1.106	0	0	0
30/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	6,908.0000	6,093.0000	(11.798)	0	0	0
30/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	123,461.0000	124,401.0000	0.761	0	0	0
30/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	104,426.0000	105,366.0000	0.900	0	0	0
30/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R157	2006/05/04			Bond Future	7.4740	7.4630	(0.147)	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
30/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	6,750.0000	6,314.0000	(6.459)	0	0	0
30/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	45,059.0000	44,126.0000	(2.071)	0	0	0
30/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	30,054.0000	29,186.0000	(2.888)	0	0	0
30/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	4,753.0000	4,738.0000	(0.316)	0	0	0
30/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	49,720.0000	50,202.0000	0.969	0	0	0
30/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	84,775.0000	85,463.0000	0.812	0	0	0
30/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	120,946.0000	121,744.0000	0.660	0	0	0
30/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	66,933.0000	67,531.0000	0.893	0	0	0
30/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,087.0000	967.0000	(11.040)	0	0	0
30/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	4,165.0000	3,845.0000	(7.683)	0	0	0
30/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,599.0000	2,368.0000	(8.888)	0	0	0
30/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	11,198.0000	11,248.0000	0.447	0	0	0
30/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	21,152.0000	21,324.0000	0.813	0	0	50
30/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,661.0000	1,495.0000	(9.994)	0	0	115
30/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	11,500.0000	10,910.0000	(5.130)	0	0	0
30/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	34,272.0000	34,600.0000	0.957	0	0	0
30/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	102,866.0000	103,617.0000	0.730	0	0	0
30/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	519.0000	452.0000	(12.909)	0	0	0
30/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	18,985.0000	18,239.0000	(3.929)	0	0	0
30/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	138,668.0000	139,519.0000	0.614	0	0	0
30/01/2006	R157	2006/08/03			Bond Future	7.4760	7.4650	(0.147)	0.0000	0.0000	0
30/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	11,101.0000	11,179.0000	0.703	0	0	0
30/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	50,627.0000	49,808.0000	(1.618)	0	0	0
30/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	11,458.0000	11,054.0000	(3.526)	0	0	0
30/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	89,128.0000	89,680.0000	0.619	0	0	0
30/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	72,658.0000	73,151.0000	0.679	0	0	0
30/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	8,937.0000	8,593.0000	(3.849)	0	0	0
30/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	105,927.0000	106,529.0000	0.568	0	0	0
30/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	56,769.0000	57,191.0000	0.743	0	0	0
30/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,111.0000	6,817.0000	(4.134)	0	0	0
30/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,735.0000	5,482.0000	(4.412)	0	0	0
30/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	138,813.0000	139,520.0000	0.509	0	0	0
30/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	122,818.0000	123,461.0000	0.524	0	0	0
30/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	19,321.0000	19,471.0000	0.776	0	0	0
30/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	37,903.0000	37,156.0000	(1.971)	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
30/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	14,933.0000	14,458.0000	(3.181)	0	0	0
30/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	20,465.0000	19,900.0000	(2.761)	0	0	100
30/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	3,812.0000	3,622.0000	(4.984)	0	0	0
30/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	42,556.0000	42,887.0000	0.778	0	0	0
30/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	29,905.0000	30,143.0000	0.796	0	0	0
30/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	27,951.0000	27,292.0000	(2.358)	0	0	0
30/01/2006	R157	2006/11/02			Bond Future	7.4830	7.4700	(0.174)	0.0000	0.0000	0
30/01/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	31,776.0000	31,106.0000	(2.109)	0	0	0
30/01/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	33,127.0000	33,491.0000	1.099	0	0	0
30/01/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	166,957.0000	167,914.0000	0.573	0	0	0
30/01/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	41,098.0000	40,334.0000	(1.859)	0	0	0
30/01/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	11,512.0000	11,158.0000	(3.075)	0	0	117
30/01/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	45,551.0000	46,006.0000	0.999	0	0	0
30/01/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	89,303.0000	89,983.0000	0.761	0	0	0
30/01/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	24,538.0000	23,959.0000	(2.360)	0	0	0
30/01/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	59,289.0000	59,828.0000	0.909	0	0	0
30/01/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	22,406.0000	22,676.0000	1.205	0	0	0
30/01/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,432.0000	1,355.0000	(5.377)	0	0	0
30/01/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	52,873.0000	52,020.0000	(1.613)	0	0	0
30/01/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	7,385.0000	7,490.0000	1.422	0	0	0
30/01/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	67,341.0000	66,412.0000	(1.380)	0	0	0
30/01/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	18,988.0000	18,493.0000	(2.607)	0	0	0
30/01/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	13,748.0000	13,929.0000	1.317	0	0	0
30/01/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	14,759.0000	14,340.0000	(2.839)	0	0	0
30/01/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,564.0000	3,408.0000	(4.377)	0	0	0
30/01/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,289.0000	2,178.0000	(4.849)	0	0	0
30/01/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	73,984.0000	74,598.0000	0.830	0	0	0
30/01/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	134,986.0000	135,865.0000	0.651	0	0	0
30/01/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	150,923.0000	151,846.0000	0.612	0	0	0
30/01/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	103,997.0000	104,754.0000	0.728	0	0	0
30/01/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,405.0000	5,195.0000	(3.885)	0	0	0
30/01/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	7,989.0000	7,712.0000	(3.467)	0	0	0
30/01/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	119,288.0000	120,111.0000	0.690	0	0	0
30/01/2006	R157	2007/02/01			Bond Future	7.4960	7.4820	(0.187)	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
30/01/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,614.0000	10,276.0000	(3.184)	0	0	0
30/01/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,812.0000	15,374.0000	(2.770)	0	0	0
30/01/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	67,392.0000	68,139.0000	1.108	0	0	0
30/01/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,729.0000	22,183.0000	(2.402)	0	0	0
30/01/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	42,479.0000	41,722.0000	(1.782)	0	0	0
30/01/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	54,118.0000	54,765.0000	1.196	0	0	0
30/01/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	81,773.0000	82,609.0000	1.022	0	0	0
30/01/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	23,250.0000	23,577.0000	1.406	0	0	0
30/01/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,865.0000	6,616.0000	(3.627)	0	0	0
30/01/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	128,796.0000	129,805.0000	0.783	0	0	0
30/01/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,273.0000	4,097.0000	(4.119)	0	0	0
30/01/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	812.0000	765.0000	(5.788)	0	0	0
30/01/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	161,123.0000	162,180.0000	0.656	0	0	0
30/01/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	430.0000	403.0000	(6.279)	0	0	0
30/01/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	96,979.0000	97,887.0000	0.936	0	0	0
30/01/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	144,974.0000	146,012.0000	0.716	0	0	0
30/01/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	55,455.0000	54,607.0000	(1.529)	0	0	0
30/01/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,471.0000	1,394.0000	(5.235)	0	0	0
30/01/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	31,887.0000	32,317.0000	1.349	0	0	0
30/01/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	112,733.0000	113,699.0000	0.857	0	0	0
30/01/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,557.0000	2,439.0000	(4.615)	0	0	0
30/01/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	16,315.0000	16,551.0000	1.447	0	0	0
30/01/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	42,215.0000	42,754.0000	1.277	0	0	0
30/01/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	31,577.0000	30,922.0000	(2.074)	0	0	0
30/01/2006	R186	2006/02/02			Bond Future	7.1200	7.1100	(0.140)	0.0000	0.0000	0
30/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	15.0000	0.0000	(100.000)	0	0	0
30/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	82,244.0000	83,613.0000	1.665	0	0	0
30/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	50,548.0000	51,903.0000	2.681	0	0	0
30/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	1,393.0000	544.0000	(60.948)	0	0	0
30/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	17,962.0000	15,744.0000	(12.348)	0	0	0
30/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	112,796.0000	114,166.0000	1.215	0	0	0
30/01/2006	R186	2006/02/02	7.75	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
30/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	19,030.0000	19,311.0000	1.477	0	0	0
30/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	1,416.0000	327.0000	(76.907)	0	0	0
30/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	197,997.0000	199,366.0000	0.691	0	0	0
30/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	224,395.0000	225,764.0000	0.610	0	0	0
30/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	170,626.0000	171,996.0000	0.803	0	0	0
30/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	52,077.0000	50,706.0000	(2.633)	0	0	0
30/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	88,963.0000	87,594.0000	(1.539)	0	0	0
30/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
30/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	142,241.0000	143,611.0000	0.963	0	0	0
30/01/2006	R186	2006/05/04			Bond Future	7.1200	7.1100	(0.140)	0.0000	0.0000	0
30/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	7,370.0000	7,379.0000	0.122	0	0	0
30/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	90,756.0000	89,361.0000	(1.537)	0	0	0
30/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	60,787.0000	61,477.0000	1.135	0	0	0
30/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	19,926.0000	18,981.0000	(4.743)	0	0	0
30/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	2,459.0000	2,424.0000	(1.423)	0	0	0
30/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	59,064.0000	57,713.0000	(2.287)	0	0	0
30/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	143,079.0000	144,247.0000	0.816	0	0	0
30/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	10,601.0000	9,931.0000	(6.320)	0	0	0
30/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	19,125.0000	19,287.0000	0.847	0	0	0
30/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	170,601.0000	171,833.0000	0.722	0	0	0
30/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,445.0000	5,008.0000	(8.026)	0	0	0
30/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,754.0000	1,563.0000	(10.889)	0	0	0
30/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	87,135.0000	88,058.0000	1.059	0	0	0
30/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	37,416.0000	37,831.0000	1.109	0	0	0
30/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	115,094.0000	116,164.0000	0.930	0	0	0
30/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	35,576.0000	34,378.0000	(3.367)	0	0	0
30/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,040.0000	2,751.0000	(9.507)	0	0	0
30/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	655.0000	568.0000	(13.282)	0	0	0
30/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,051.0000	923.0000	(12.179)	0	0	0
30/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	197,429.0000	198,701.0000	0.644	0	0	0
30/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	223,310.0000	224,627.0000	0.590	0	0	0
30/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	272.0000	230.0000	(15.441)	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
30/01/2006	R186	2006/08/03			Bond Future	7.1140	7.1030	(0.155)	0.0000	0.0000	0
30/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	45,247.0000	44,136.0000	(2.455)	0	0	0
30/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	20,338.0000	19,614.0000	(3.560)	0	0	0
30/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	29,725.0000	30,101.0000	1.265	0	0	0
30/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	95,505.0000	96,432.0000	0.971	0	0	0
30/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	70,984.0000	71,747.0000	1.075	0	0	0
30/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	48,664.0000	49,237.0000	1.177	0	0	0
30/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	13,562.0000	13,002.0000	(4.129)	0	0	0
30/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	30,488.0000	29,575.0000	(2.995)	0	0	0
30/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	121,905.0000	122,946.0000	0.854	0	0	0
30/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,790.0000	9,345.0000	(4.545)	0	0	0
30/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,653.0000	2,486.0000	(6.295)	0	0	0
30/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,387.0000	4,144.0000	(5.539)	0	0	0
30/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	200,737.0000	201,980.0000	0.619	0	0	0
30/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	225,131.0000	226,450.0000	0.586	0	0	0
30/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,559.0000	1,449.0000	(7.056)	0	0	0
30/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	249,258.0000	250,634.0000	0.552	0	0	0
30/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	174,848.0000	176,041.0000	0.682	0	0	0
30/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,573.0000	5,281.0000	(5.240)	0	0	0
30/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	7,292.0000	6,934.0000	(4.909)	0	0	0
30/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	15,418.0000	15,619.0000	1.304	0	0	0
30/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	148,503.0000	149,630.0000	0.759	0	0	0
30/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	65,918.0000	64,632.0000	(1.951)	0	0	0
30/01/2006	R186	2006/11/02			Bond Future	7.1080	7.0960	(0.169)	0.0000	0.0000	0
30/01/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	45,150.0000	44,181.0000	(2.146)	0	0	0
30/01/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	62,314.0000	61,181.0000	(1.818)	0	0	0
30/01/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	47,712.0000	48,190.0000	1.002	0	0	0
30/01/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	63,998.0000	64,640.0000	1.003	0	0	0
30/01/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	5,583.0000	5,334.0000	(4.460)	0	0	0
30/01/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	34,175.0000	34,509.0000	0.977	0	0	0
30/01/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	14,212.0000	13,727.0000	(3.413)	0	0	0
30/01/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	126,366.0000	127,493.0000	0.892	0	0	0
30/01/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	150,127.0000	151,384.0000	0.837	0	0	0
30/01/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	21,580.0000	20,945.0000	(2.943)	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
30/01/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	31,717.0000	30,917.0000	(2.522)	0	0	0
30/01/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	83,487.0000	82,210.0000	(1.530)	0	0	0
30/01/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	103,756.0000	104,732.0000	0.941	0	0	0
30/01/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	9,056.0000	8,701.0000	(3.920)	0	0	0
30/01/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	82,807.0000	83,618.0000	0.979	0	0	0
30/01/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	1,923.0000	1,814.0000	(5.668)	0	0	0
30/01/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	174,554.0000	175,916.0000	0.780	0	0	0
30/01/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	23,423.0000	23,638.0000	0.918	0	0	0
30/01/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	223,808.0000	225,310.0000	0.671	0	0	0
30/01/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	199,226.0000	200,669.0000	0.724	0	0	0
30/01/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,331.0000	3,162.0000	(5.074)	0	0	0
30/01/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	108,763.0000	107,367.0000	(1.284)	0	0	0
30/01/2006	R186	2007/02/01			Bond Future	7.1050	7.0920	(0.183)	0.0000	0.0000	0
30/01/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	106,071.0000	107,165.0000	1.031	0	0	0
30/01/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	24,080.0000	23,441.0000	(2.654)	0	0	0
30/01/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	37,400.0000	37,855.0000	1.217	0	0	0
30/01/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	51,002.0000	51,608.0000	1.188	0	0	0
30/01/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	85,609.0000	86,544.0000	1.092	0	0	0
30/01/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	65,094.0000	63,967.0000	(1.731)	0	0	0
30/01/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	85,932.0000	84,654.0000	(1.487)	0	0	0
30/01/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	128,109.0000	129,348.0000	0.967	0	0	0
30/01/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	34,490.0000	33,692.0000	(2.314)	0	0	0
30/01/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,337.0000	15,843.0000	(3.024)	0	0	0
30/01/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	199,297.0000	200,845.0000	0.777	0	0	0
30/01/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,767.0000	10,399.0000	(3.418)	0	0	0
30/01/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	48,033.0000	47,069.0000	(2.007)	0	0	0
30/01/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	110,653.0000	109,243.0000	(1.274)	0	0	0
30/01/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,591.0000	2,466.0000	(4.824)	0	0	0
30/01/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	151,274.0000	152,639.0000	0.902	0	0	0
30/01/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	67,140.0000	67,910.0000	1.147	0	0	0
30/01/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	223,449.0000	225,058.0000	0.720	0	0	0
30/01/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,893.0000	6,628.0000	(3.844)	0	0	0
30/01/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	175,133.0000	176,600.0000	0.838	0	0	0
30/01/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,287.0000	4,102.0000	(4.315)	0	0	0
30/01/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	26,387.0000	26,710.0000	1.224	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
30/01/2006	R194	2006/02/02			Bond Future	7.1830	7.1930	0.139	0.0000	0.0000	0
30/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	13,411.0000	13,606.0000	1.454	0	0	0
30/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	8,477.0000	8,671.0000	2.289	0	0	0
30/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	20,515.0000	20,320.0000	(0.951)	0	0	0
30/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	3,661.0000	3,778.0000	3.196	0	0	0
30/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	18,376.0000	18,570.0000	1.056	0	0	0
30/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	10,967.0000	10,772.0000	(1.778)	0	0	0
30/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	15,756.0000	15,561.0000	(1.238)	0	0	0
30/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	29,950.0000	29,755.0000	(0.651)	0	0	0
30/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	6,164.0000	5,956.0000	(3.374)	0	0	0
30/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	89.0000	11.0000	(87.640)	0	0	0
30/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	25,247.0000	25,052.0000	(0.772)	0	0	0
30/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	14.0000	1.0000	(92.857)	0	0	0
30/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	34,625.0000	34,430.0000	(0.563)	0	0	0
30/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	533.0000	322.0000	(39.587)	0	0	0
30/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	1,837.0000	1,431.0000	(22.101)	0	0	0
30/01/2006	R194	2006/05/04			Bond Future	7.1820	7.1930	0.153	0.0000	0.0000	50
30/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	481.0000	470.0000	(2.287)	0	0	0
30/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	61.0000	56.0000	(8.197)	0	0	0
30/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	30,786.0000	30,592.0000	(0.630)	0	0	0
30/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,455.0000	14,256.0000	(1.377)	0	0	0
30/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,737.0000	1,739.0000	0.115	0	0	0
30/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	99.0000	93.0000	(6.061)	0	0	0
30/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	920.0000	912.0000	(0.870)	0	0	0
30/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	12,187.0000	12,340.0000	1.255	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
30/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,101.0000	1,983.0000	(5.616)	0	0	0
30/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	162.0000	154.0000	(4.938)	0	0	0
30/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	5,244.0000	5,316.0000	1.373	0	0	0
30/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	343.0000	307.0000	(10.496)	0	0	0
30/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,650.0000	10,453.0000	(1.850)	0	0	0
30/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	16,334.0000	16,509.0000	1.071	0	0	0
30/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	105.0000	90.0000	(14.286)	0	0	0
30/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,199.0000	7,012.0000	(2.598)	0	0	0
30/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	928.0000	855.0000	(7.866)	0	0	0
30/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	8,409.0000	8,526.0000	1.391	0	0	0
30/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,557.0000	22,359.0000	(0.878)	0	0	0
30/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,274.0000	4,113.0000	(3.767)	0	0	0
30/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	278.0000	268.0000	(3.597)	0	0	0
30/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	3,103.0000	3,132.0000	0.935	0	0	0
30/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,474.0000	18,275.0000	(1.077)	0	0	0
30/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,671.0000	26,475.0000	(0.735)	0	0	0
30/01/2006	R194	2006/08/03			Bond Future	7.1420	7.1540	0.168	0.0000	0.0000	0
30/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	8,250.0000	8,341.0000	1.103	0	0	0
30/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,363.0000	2,274.0000	(3.766)	0	0	0
30/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,564.0000	17,381.0000	(1.042)	0	0	0
30/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	588.0000	580.0000	(1.361)	0	0	0
30/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,967.0000	20,782.0000	(0.882)	0	0	0
30/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,363.0000	8,206.0000	(1.877)	0	0	0
30/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,407.0000	24,220.0000	(0.766)	0	0	0
30/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	3,025.0000	3,047.0000	0.727	0	0	0
30/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	914.0000	909.0000	(0.547)	0	0	0
30/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,163.0000	1,160.0000	(0.258)	0	0	0
30/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,847.0000	5,709.0000	(2.360)	0	0	0
30/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,262.0000	14,085.0000	(1.241)	0	0	0
30/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,531.0000	1,533.0000	0.131	0	0	0
30/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,152.0000	2,162.0000	0.465	0	0	0
30/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,195.0000	11,026.0000	(1.510)	0	0	0
30/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	720.0000	713.0000	(0.972)	0	0	0
30/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,867.0000	5,933.0000	1.125	0	0	0
30/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,740.0000	3,626.0000	(3.048)	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
30/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	4,233.0000	4,274.0000	0.969	0	0	0
30/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,891.0000	27,703.0000	(0.674)	0	0	0
30/01/2006	R194	2006/11/02			Bond Future	7.1070	7.1180	0.155	0.0000	0.0000	0
30/01/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	7,616.0000	7,653.0000	0.486	0	0	0
30/01/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	6,041.0000	6,067.0000	0.430	0	0	0
30/01/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,699.0000	4,717.0000	0.383	0	0	0
30/01/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,817.0000	18,677.0000	(0.744)	0	0	0
30/01/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	3,749.0000	3,670.0000	(2.107)	0	0	0
30/01/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	13,737.0000	13,809.0000	0.524	0	0	0
30/01/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,473.0000	11,533.0000	0.523	0	0	0
30/01/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	6,260.0000	6,158.0000	(1.629)	0	0	0
30/01/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2,809.0000	2,741.0000	(2.421)	0	0	0
30/01/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,848.0000	7,736.0000	(1.427)	0	0	0
30/01/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	2,056.0000	2,000.0000	(2.724)	0	0	0
30/01/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	16,204.0000	16,287.0000	0.512	0	0	0
30/01/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,394.0000	1,394.0000	-	0	0	0
30/01/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4,896.0000	4,804.0000	(1.879)	0	0	0
30/01/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,657.0000	9,536.0000	(1.253)	0	0	0
30/01/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,953.0000	1,955.0000	0.102	0	0	0
30/01/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,279.0000	16,142.0000	(0.842)	0	0	0
30/01/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	9,429.0000	9,476.0000	0.498	0	0	0
30/01/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,674.0000	2,680.0000	0.224	0	0	0
30/01/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,583.0000	3,594.0000	0.307	0	0	0
30/01/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,677.0000	11,548.0000	(1.105)	0	0	0
30/01/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,891.0000	13,758.0000	(0.957)	0	0	0
30/01/2006	R194	2007/02/01			Bond Future	7.0890	7.0980	0.127	0.0000	0.0000	0
30/01/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,126.0000	13,036.0000	(0.686)	0	0	0
30/01/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3,678.0000	3,621.0000	(1.550)	0	0	0
30/01/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,015.0000	1,975.0000	(1.985)	0	0	0
30/01/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2,758.0000	2,709.0000	(1.777)	0	0	0
30/01/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,695.0000	10,747.0000	0.486	0	0	0
30/01/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,839.0000	8,883.0000	0.498	0	0	0
30/01/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,172.0000	7,208.0000	0.502	0	0	0
30/01/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,384.0000	3,399.0000	0.443	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,443.0000	4,464.0000	0.473	0	0	0
30/01/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	12,721.0000	12,781.0000	0.472	0	0	0
30/01/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,827.0000	1,833.0000	0.328	0	0	0
30/01/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,097.0000	6,025.0000	(1.181)	0	0	0
30/01/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,129.0000	11,042.0000	(0.782)	0	0	0
30/01/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,279.0000	9,196.0000	(0.894)	0	0	0
30/01/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,596.0000	7,518.0000	(1.027)	0	0	0
30/01/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,518.0000	2,527.0000	0.357	0	0	0
30/01/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,434.0000	1,401.0000	(2.301)	0	0	0
30/01/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,790.0000	4,725.0000	(1.357)	0	0	0
30/01/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,705.0000	5,733.0000	0.491	0	0	0
30/01/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,293.0000	1,296.0000	0.232	0	0	0
30/01/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,245.0000	15,153.0000	(0.603)	0	0	0
30/01/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	891.0000	892.0000	0.112	0	0	0
30/01/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	597.0000	597.0000	-	0	0	0
30/01/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,463.0000	17,371.0000	(0.527)	0	0	0
30/01/2006	R201	2006/02/02			Bond Future	7.4510	7.4410	(0.134)	0.0000	0.0000	0
30/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	98,297.0000	98,972.0000	0.687	0	0	0
30/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	6,138.0000	5,425.0000	(11.616)	0	0	0
30/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	52,213.0000	52,888.0000	1.293	0	0	0
30/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	83,239.0000	83,914.0000	0.811	0	0	0
30/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	2,839.0000	1,451.0000	(48.890)	0	0	0
30/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	30,982.0000	30,305.0000	(2.185)	0	0	0
30/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	167.0000	11.0000	(93.413)	0	0	0
30/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	66,665.0000	65,990.0000	(1.013)	0	0	0
30/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	14,113.0000	13,103.0000	(7.157)	0	0	0
30/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	444.0000	109.0000	(75.450)	0	0	0
30/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	67,880.0000	68,555.0000	0.994	0	0	0
30/01/2006	R201	2006/02/02	6.75	Call	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
30/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
30/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	48,643.0000	47,968.0000	(1.388)	0	0	0
30/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	20,097.0000	20,616.0000	2.582	0	0	0
30/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	113,061.0000	113,736.0000	0.597	0	0	0
30/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
30/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	36,235.0000	36,907.0000	1.855	0	0	0
30/01/2006	R201	2006/05/04			Bond Future	7.4640	7.4540	(0.134)	0.0000	0.0000	0
30/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	3,881.0000	3,609.0000	(7.009)	0	0	0
30/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	54,158.0000	54,546.0000	0.716	0	0	0
30/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	6,095.0000	5,736.0000	(5.890)	0	0	0
30/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	18,306.0000	18,391.0000	0.464	0	0	0
30/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	15,935.0000	15,361.0000	(3.602)	0	0	0
30/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	9,995.0000	9,526.0000	(4.692)	0	0	0
30/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	68,135.0000	68,592.0000	0.671	0	0	0
30/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	40,713.0000	41,014.0000	0.739	0	0	0
30/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,092.0000	981.0000	(10.165)	0	0	0
30/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,500.0000	2,298.0000	(8.080)	0	0	0
30/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	110,515.0000	111,109.0000	0.537	0	0	0
30/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	82,335.0000	82,844.0000	0.618	0	0	0
30/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	550.0000	484.0000	(12.000)	0	0	0
30/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	96,565.0000	97,113.0000	0.567	0	0	0
30/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,637.0000	1,487.0000	(9.163)	0	0	0
30/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	28,646.0000	28,838.0000	0.670	0	0	0
30/01/2006	R201	2006/08/03			Bond Future	7.4690	7.4570	(0.161)	0.0000	0.0000	0
30/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	12,883.0000	12,473.0000	(3.182)	0	0	0
30/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	10,014.0000	9,662.0000	(3.515)	0	0	0
30/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	46,432.0000	46,795.0000	0.782	0	0	0
30/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	23,332.0000	22,771.0000	(2.404)	0	0	0
30/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	58,895.0000	59,317.0000	0.717	0	0	0
30/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	25,328.0000	25,541.0000	0.841	0	0	0
30/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	7,895.0000	7,593.0000	(3.825)	0	0	0
30/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	17,356.0000	16,871.0000	(2.794)	0	0	0
30/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	98,299.0000	98,849.0000	0.560	0	0	0
30/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	35,278.0000	35,568.0000	0.822	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
30/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,315.0000	6,056.0000	(4.101)	0	0	0
30/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	110,863.0000	111,466.0000	0.544	0	0	0
30/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	71,820.0000	72,292.0000	0.657	0	0	0
30/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,473.0000	3,302.0000	(4.924)	0	0	0
30/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	85,003.0000	85,517.0000	0.605	0	0	0
30/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,125.0000	4,901.0000	(4.371)	0	0	0
30/01/2006	R201	2006/11/02			Bond Future	7.4730	7.4610	(0.161)	0.0000	0.0000	0
30/01/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	33,996.0000	34,215.0000	0.644	0	0	0
30/01/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	32,298.0000	31,760.0000	(1.666)	0	0	0
30/01/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,417.0000	3,282.0000	(3.951)	0	0	0
30/01/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	5,038.0000	4,861.0000	(3.513)	0	0	0
30/01/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	42,258.0000	42,537.0000	0.660	0	0	0
30/01/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	40,934.0000	40,340.0000	(1.451)	0	0	0
30/01/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	26,773.0000	26,935.0000	0.605	0	0	0
30/01/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	50,929.0000	50,286.0000	(1.263)	0	0	0
30/01/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	20,610.0000	20,723.0000	0.548	0	0	0
30/01/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	24,992.0000	24,516.0000	(1.905)	0	0	0
30/01/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	15,486.0000	15,559.0000	0.471	0	0	0
30/01/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	108,268.0000	108,890.0000	0.575	0	0	0
30/01/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	51,496.0000	51,840.0000	0.668	0	0	0
30/01/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	62,268.0000	61,585.0000	(1.097)	0	0	0
30/01/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	61,614.0000	62,022.0000	0.662	0	0	0
30/01/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	18,950.0000	18,538.0000	(2.174)	0	0	0
30/01/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	7,258.0000	7,030.0000	(3.141)	0	0	0
30/01/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	83,984.0000	84,512.0000	0.629	0	0	0
30/01/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	95,956.0000	96,535.0000	0.603	0	0	0
30/01/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	72,489.0000	72,960.0000	0.650	0	0	0
30/01/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	10,218.0000	9,933.0000	(2.789)	0	0	0
30/01/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	14,068.0000	13,721.0000	(2.467)	0	0	0
30/01/2006	R201	2007/02/01			Bond Future	7.4830	7.4690	(0.187)	0.0000	0.0000	0
30/01/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	34,053.0000	34,485.0000	1.269	0	0	0
30/01/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	25,802.0000	26,148.0000	1.341	0	0	0
30/01/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	43,550.0000	44,067.0000	1.187	0	0	0
30/01/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,378.0000	12,034.0000	(2.779)	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
30/01/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	33,323.0000	32,727.0000	(1.789)	0	0	0
30/01/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	18,888.0000	19,152.0000	1.398	0	0	0
30/01/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	55,275.0000	54,546.0000	(1.319)	0	0	0
30/01/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	24,759.0000	24,244.0000	(2.080)	0	0	0
30/01/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	54,130.0000	54,727.0000	1.103	0	0	0
30/01/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,297.0000	8,033.0000	(3.182)	0	0	0
30/01/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	65,588.0000	66,254.0000	1.015	0	0	0
30/01/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,357.0000	5,162.0000	(3.640)	0	0	0
30/01/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,136.0000	1,077.0000	(5.194)	0	0	0
30/01/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	103,044.0000	103,846.0000	0.778	0	0	0
30/01/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	9,024.0000	9,156.0000	1.463	0	0	0
30/01/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,984.0000	1,892.0000	(4.637)	0	0	0
30/01/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,326.0000	3,189.0000	(4.119)	0	0	0
30/01/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	77,700.0000	78,423.0000	0.931	0	0	0
30/01/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	90,248.0000	91,017.0000	0.852	0	0	0
30/01/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	17,809.0000	17,380.0000	(2.409)	0	0	0
30/01/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	43,518.0000	42,849.0000	(1.537)	0	0	0
30/01/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	13,320.0000	13,512.0000	1.441	0	0	0
30/01/2006	R203	2006/02/02			Bond Future	7.4360	7.4310	(0.067)	0.0000	0.0000	0
30/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	62,547.0000	62,947.0000	0.640	0	0	0
30/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	98,536.0000	98,936.0000	0.406	0	0	0
30/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	80,763.0000	81,164.0000	0.497	0	0	0
30/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	115,877.0000	116,277.0000	0.345	0	0	0
30/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	35,653.0000	35,253.0000	(1.122)	0	0	0
30/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	15,307.0000	14,668.0000	(4.175)	0	0	0
30/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	43,873.0000	44,273.0000	0.912	0	0	0
30/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	18.0000	0.0000	(100.000)	0	0	0
30/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	24,748.0000	25,130.0000	1.544	0	0	0
30/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	1,902.0000	857.0000	(54.942)	0	0	0
30/01/2006	R203	2006/02/02	9.00	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
30/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	7,006.0000	6,361.0000	(9.206)	0	0	0
30/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	287.0000	49.0000	(82.927)	0	0	0
30/01/2006	R203	2006/05/04			Bond Future	7.4450	7.4400	(0.067)	0.0000	0.0000	0
30/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	9,554.0000	9,462.0000	(0.963)	0	0	0
30/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	988.0000	897.0000	(9.211)	0	0	0
30/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	15.0000	12.0000	(20.000)	0	0	0
30/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	61,969.0000	62,271.0000	0.487	0	0	0
30/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	40,107.0000	39,617.0000	(1.222)	0	0	0
30/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	25,065.0000	24,578.0000	(1.943)	0	0	0
30/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	45,357.0000	45,564.0000	0.456	0	0	0
30/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	2,803.0000	2,616.0000	(6.671)	0	0	0
30/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	113,664.0000	114,055.0000	0.344	0	0	0
30/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	79,257.0000	79,615.0000	0.452	0	0	0
30/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	30,414.0000	30,498.0000	0.276	0	0	0
30/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	293.0000	257.0000	(12.287)	0	0	0
30/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	6,743.0000	6,432.0000	(4.612)	0	0	0
30/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	96,589.0000	96,971.0000	0.395	0	0	0
30/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	73.0000	61.0000	(16.438)	0	0	0
30/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	4,270.0000	4,175.0000	(2.225)	0	0	0
30/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	13,922.0000	13,498.0000	(3.046)	0	0	0
30/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	18,243.0000	18,213.0000	(0.164)	0	0	0
30/01/2006	R203	2006/08/03			Bond Future	7.4460	7.4400	(0.081)	0.0000	0.0000	0
30/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	15,642.0000	15,656.0000	0.090	0	0	0
30/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	30,997.0000	30,546.0000	(1.455)	0	0	0
30/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	3,713.0000	3,559.0000	(4.148)	0	0	0
30/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	63,752.0000	64,064.0000	0.489	0	0	0
30/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	95,918.0000	96,333.0000	0.433	0	0	0
30/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,805.0000	1,713.0000	(5.097)	0	0	0
30/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	808.0000	758.0000	(6.188)	0	0	0
30/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	333.0000	308.0000	(7.508)	0	0	0
30/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	112,362.0000	112,803.0000	0.392	0	0	0
30/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	79,589.0000	79,962.0000	0.469	0	0	0
30/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	44,629.0000	44,142.0000	(1.091)	0	0	0
30/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	48,912.0000	49,148.0000	0.482	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
30/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	9,260.0000	9,238.0000	(0.238)	0	0	0
30/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	12,390.0000	12,076.0000	(2.534)	0	0	0
30/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	7,047.0000	6,817.0000	(3.264)	0	0	0
30/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	35,639.0000	35,791.0000	0.426	0	0	0
30/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	24,443.0000	24,518.0000	0.307	0	0	0
30/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	20,264.0000	19,872.0000	(1.934)	0	0	0
30/01/2006	R203	2006/11/02			Bond Future	7.4500	7.4430	(0.094)	0.0000	0.0000	0
30/01/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	19,843.0000	19,929.0000	0.433	0	0	0
30/01/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	35,266.0000	34,817.0000	(1.273)	0	0	0
30/01/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	48,199.0000	47,705.0000	(1.025)	0	0	0
30/01/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	13,081.0000	13,121.0000	0.306	0	0	0
30/01/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	39,201.0000	39,413.0000	0.541	0	0	0
30/01/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	63,432.0000	62,908.0000	(0.826)	0	0	0
30/01/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	80,714.0000	80,174.0000	(0.669)	0	0	0
30/01/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	8,143.0000	8,154.0000	0.135	0	0	0
30/01/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	16,608.0000	16,285.0000	(1.945)	0	0	0
30/01/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	4,766.0000	4,761.0000	(0.105)	0	0	0
30/01/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	10,621.0000	10,369.0000	(2.373)	0	0	0
30/01/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	28,563.0000	28,707.0000	0.504	0	0	0
30/01/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	51,557.0000	51,841.0000	0.551	0	0	0
30/01/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	95,484.0000	95,937.0000	0.474	0	0	0
30/01/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	24,752.0000	24,361.0000	(1.580)	0	0	0
30/01/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	2,035.0000	1,953.0000	(4.029)	0	0	0
30/01/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,724.0000	3,597.0000	(3.410)	0	0	0
30/01/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	80,078.0000	80,486.0000	0.510	0	0	0
30/01/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	65,310.0000	65,661.0000	0.537	0	0	0
30/01/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,457.0000	6,272.0000	(2.865)	0	0	0
30/01/2006	R203	2007/02/01			Bond Future	7.4600	7.4520	(0.107)	0.0000	0.0000	0
30/01/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	42,505.0000	42,761.0000	0.602	0	0	0
30/01/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	21,020.0000	20,675.0000	(1.641)	0	0	0
30/01/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	39,707.0000	39,243.0000	(1.169)	0	0	0
30/01/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	54,100.0000	54,421.0000	0.593	0	0	0
30/01/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	16,832.0000	16,922.0000	0.535	0	0	0
30/01/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	23,783.0000	23,920.0000	0.576	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
30/01/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	14,552.0000	14,272.0000	(1.924)	0	0	0
30/01/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,268.0000	6,104.0000	(2.616)	0	0	0
30/01/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	9,726.0000	9,507.0000	(2.252)	0	0	0
30/01/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	66,554.0000	66,005.0000	(0.825)	0	0	0
30/01/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,324.0000	2,245.0000	(3.399)	0	0	0
30/01/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	66,924.0000	67,306.0000	0.571	0	0	0
30/01/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	110,098.0000	110,620.0000	0.474	0	0	0
30/01/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	95,191.0000	95,676.0000	0.510	0	0	0
30/01/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	80,713.0000	81,151.0000	0.543	0	0	0
30/01/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,891.0000	3,774.0000	(3.007)	0	0	0
30/01/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	11,434.0000	11,487.0000	0.464	0	0	0
30/01/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	52,125.0000	51,613.0000	(0.982)	0	0	0
30/01/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	7,434.0000	7,461.0000	0.363	0	0	0
30/01/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	32,353.0000	32,547.0000	0.600	0	0	0
30/01/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	29,355.0000	28,949.0000	(1.383)	0	0	0
30/01/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	82,850.0000	82,276.0000	(0.693)	0	0	0
30/01/2006	R204	2006/02/02			Bond Future	7.4210	7.4210	-	0.0000	0.0000	0
30/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	47,484.0000	47,484.0000	-	0	0	0
30/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R204	2006/05/04			Bond Future	7.4300	7.4300	-	0.0000	0.0000	0
30/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	49,071.0000	48,929.0000	(0.289)	0	0	0
30/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	2,901.0000	2,759.0000	(4.895)	0	0	0
30/01/2006	R204	2006/08/03			Bond Future	7.4320	7.4320	-	0.0000	0.0000	0
30/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	52,883.0000	52,744.0000	(0.263)	0	0	0
30/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	7,438.0000	7,299.0000	(1.869)	0	0	0
30/01/2006	R204	2006/11/02			Bond Future	7.4340	7.4330	(0.013)	0.0000	0.0000	0
30/01/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	23,040.0000	22,917.0000	(0.534)	0	0	0
30/01/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	32,460.0000	32,344.0000	(0.357)	0	0	0
30/01/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	38,150.0000	37,946.0000	(0.535)	0	0	0
30/01/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	27,110.0000	26,913.0000	(0.727)	0	0	0
30/01/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,567.0000	2,504.0000	(2.454)	0	0	0
30/01/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	119,007.0000	119,047.0000	0.034	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
30/01/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	15,588.0000	15,469.0000	(0.763)	0	0	0
30/01/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	67,677.0000	67,491.0000	(0.275)	0	0	0
30/01/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	10,010.0000	9,905.0000	(1.049)	0	0	0
30/01/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,391.0000	1,350.0000	(2.948)	0	0	0
30/01/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	6,075.0000	5,991.0000	(1.383)	0	0	0
30/01/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	51,699.0000	51,499.0000	(0.387)	0	0	0
30/01/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	43,786.0000	43,690.0000	(0.219)	0	0	0
30/01/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	85,871.0000	85,705.0000	(0.193)	0	0	0
30/01/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	56,808.0000	56,738.0000	(0.123)	0	0	0
30/01/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	18,500.0000	18,322.0000	(0.962)	0	0	0
30/01/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,511.0000	4,422.0000	(1.973)	0	0	0
30/01/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	86,610.0000	86,601.0000	(0.010)	0	0	0
30/01/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	102,651.0000	102,669.0000	0.018	0	0	0
30/01/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	71,206.0000	71,167.0000	(0.055)	0	0	0
30/01/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	12,094.0000	11,943.0000	(1.249)	0	0	0
30/01/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	7,560.0000	7,440.0000	(1.587)	0	0	0
30/01/2006	R204	2007/02/01			Bond Future	7.4410	7.4390	(0.027)	0.0000	0.0000	0
30/01/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	46,512.0000	46,485.0000	(0.058)	0	0	0
30/01/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	54,960.0000	54,730.0000	(0.418)	0	0	0
30/01/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	12,863.0000	12,794.0000	(0.536)	0	0	0
30/01/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	70,287.0000	70,058.0000	(0.326)	0	0	0
30/01/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	22,118.0000	21,931.0000	(0.845)	0	0	0
30/01/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	18,783.0000	18,714.0000	(0.367)	0	0	0
30/01/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	58,898.0000	58,898.0000	-	0	0	0
30/01/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	87,137.0000	87,195.0000	0.067	0	0	0
30/01/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	72,533.0000	72,563.0000	0.041	0	0	0
30/01/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,478.0000	2,424.0000	(2.179)	0	0	0
30/01/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	35,609.0000	35,561.0000	(0.135)	0	0	0
30/01/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	87,663.0000	87,441.0000	(0.253)	0	0	0
30/01/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	30,892.0000	30,684.0000	(0.673)	0	0	0
30/01/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	118,107.0000	118,214.0000	0.091	0	0	0
30/01/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,128.0000	4,052.0000	(1.841)	0	0	0
30/01/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	41,816.0000	41,593.0000	(0.533)	0	0	0
30/01/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	102,418.0000	102,503.0000	0.083	0	0	0
30/01/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	26,348.0000	26,285.0000	(0.239)	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
30/01/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	15,323.0000	15,163.0000	(1.044)	0	0	0
30/01/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	10,257.0000	10,126.0000	(1.277)	0	0	0
30/01/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,626.0000	6,524.0000	(1.539)	0	0	0
30/01/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	8,436.0000	8,375.0000	(0.723)	0	0	0
30/01/2006	R207	2006/02/02			Bond Future	7.3950	7.3970	0.027	0.0000	0.0000	0
30/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	49,856.0000	49,685.0000	(0.343)	0	0	0
30/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2006	R207	2006/05/04			Bond Future	7.4040	7.4060	0.027	0.0000	0.0000	0
30/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	2,728.0000	2,610.0000	(4.326)	0	0	0
30/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	51,336.0000	51,049.0000	(0.559)	0	0	0
30/01/2006	R207	2006/08/03			Bond Future	7.4060	7.4080	0.027	0.0000	0.0000	0
30/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	7,151.0000	7,047.0000	(1.454)	0	0	0
30/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	55,091.0000	54,820.0000	(0.492)	0	0	0
30/01/2006	R207	2006/11/02			Bond Future	7.4060	7.4080	0.027	0.0000	0.0000	0
30/01/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	24,967.0000	24,976.0000	0.036	0	0	0
30/01/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	67,592.0000	67,409.0000	(0.271)	0	0	0
30/01/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,091.0000	1,074.0000	(1.558)	0	0	0
30/01/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	11,973.0000	11,817.0000	(1.303)	0	0	0
30/01/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,870.0000	6,836.0000	(0.495)	0	0	0
30/01/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	85,376.0000	85,202.0000	(0.204)	0	0	0
30/01/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	34,733.0000	34,534.0000	(0.573)	0	0	0
30/01/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,741.0000	5,632.0000	(1.899)	0	0	0
30/01/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	50,398.0000	50,204.0000	(0.385)	0	0	0
30/01/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	346.0000	338.0000	(2.312)	0	0	0
30/01/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	13,946.0000	13,923.0000	(0.165)	0	0	0
30/01/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,948.0000	2,919.0000	(0.984)	0	0	0
30/01/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,344.0000	2,280.0000	(2.730)	0	0	0
30/01/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	40,040.0000	40,096.0000	0.140	0	0	0
30/01/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	21,667.0000	21,478.0000	(0.872)	0	0	0
30/01/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	58,558.0000	58,659.0000	0.172	0	0	0
30/01/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	103,148.0000	102,979.0000	(0.164)	0	0	0
30/01/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	94.0000	91.0000	(3.191)	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
30/01/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	120,610.0000	120,444.0000	(0.138)	0	0	0
30/01/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	22.0000	21.0000	(4.545)	0	0	0
30/01/2006	R207	2007/02/01			Bond Future	7.4100	7.4110	0.013	0.0000	0.0000	0
30/01/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	37,690.0000	37,508.0000	(0.483)	0	0	0
30/01/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	28,078.0000	27,904.0000	(0.620)	0	0	0
30/01/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	30,382.0000	30,282.0000	(0.329)	0	0	0
30/01/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	41,250.0000	41,157.0000	(0.225)	0	0	0
30/01/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	10,021.0000	9,940.0000	(0.808)	0	0	0
30/01/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	90,281.0000	90,133.0000	(0.164)	0	0	0
30/01/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	6,468.0000	6,401.0000	(1.036)	0	0	0
30/01/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	105,697.0000	105,564.0000	(0.126)	0	0	0
30/01/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	4,029.0000	3,977.0000	(1.291)	0	0	0
30/01/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	75,487.0000	75,324.0000	(0.216)	0	0	0
30/01/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,420.0000	2,383.0000	(1.529)	0	0	0
30/01/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	121,465.0000	121,346.0000	(0.098)	0	0	0
30/01/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	9,208.0000	9,094.0000	(1.238)	0	0	0
30/01/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	14,996.0000	14,903.0000	(0.620)	0	0	0
30/01/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	21,695.0000	21,595.0000	(0.461)	0	0	0
30/01/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	13,920.0000	13,782.0000	(0.991)	0	0	0
30/01/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	69,793.0000	69,737.0000	(0.080)	0	0	0
30/01/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	20,166.0000	20,007.0000	(0.788)	0	0	0
30/01/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	61,605.0000	61,431.0000	(0.282)	0	0	0
30/01/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	48,923.0000	48,742.0000	(0.370)	0	0	0
30/01/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	54,392.0000	54,314.0000	(0.143)	0	0	0
30/01/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	87,340.0000	87,309.0000	(0.035)	0	0	0

Grand Total:

2,776