

Derivatives High/Low Report

High/Low for 31/01/2006

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
31/01/2006	GOVI 2006/02/02			jGovi	237.2170	238.0470	0.350	0.0000	0.0000	0
31/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
31/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	72,170.0000	80,470.0000	11.501	0	0	0
31/01/2006	GOVI 2006/05/04			jGovi	241.4000	242.2430	0.349	0.0000	0.0000	699
31/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	114,304.0000	122,618.0000	7.274	0	0	0
31/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	304.0000	188.0000	(38.158)	0	0	0
31/01/2006	GOVI 2006/08/03			jGovi	245.7890	246.6360	0.345	0.0000	0.0000	0
31/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	158,286.0000	166,642.0000	5.279	0	0	0
31/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	396.0000	282.0000	(28.788)	0	0	0
31/01/2006	GOVI 2006/11/02			jGovi	250.2600	251.0970	0.334	0.0000	0.0000	0
31/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	258.0000	192.0000	(25.581)	0	0	0
31/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	202,858.0000	211,162.0000	4.094	0	0	0
31/01/2006	GOVI 2007/02/01			jGovi	254.7500	255.5620	0.319	0.0000	0.0000	0
31/01/2006	GOVI 2007/02/01	230.00	Call	jGovi	247,630.0000	255,718.0000	3.266	0	0	0
31/01/2006	GOVI 2007/02/01	230.00	Put	jGovi	130.0000	98.0000	(24.615)	0	0	0
31/01/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
31/01/2006	J153 2010/08/31			jSwap	7.2950	7.2360	(0.809)	0.0000	0.0000	0
31/01/2006	J157 2015/09/15			jSwap	7.4440	7.3860	(0.779)	0.0000	0.0000	0

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31/01/2006	J186	2026/12/21			jSwap	7.0630	6.9870	(1.076)	0.0000	0.0000	0
31/01/2006	J194	2008/02/28			jSwap	7.1920	7.1420	(0.695)	0.0000	0.0000	0
31/01/2006	J201	2014/12/22			jSwap	7.4370	7.3540	(1.116)	0.0000	0.0000	0
31/01/2006	J203	2017/09/15			jSwap	7.4100	7.3440	(0.891)	0.0000	0.0000	0
31/01/2006	J204	2018/12/21			jSwap	7.4140	7.3450	(0.931)	0.0000	0.0000	0
31/01/2006	J207	2020/01/15			jSwap	7.3850	7.3220	(0.853)	0.0000	0.0000	0
31/01/2006	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
31/01/2006	JFRA	2006/02/02			jFra	7.0670	7.0640	(0.042)	0.0000	0.0000	0
31/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	449.0000	456.0000	1.559	0	0	0
31/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	1.0000	0.0000	(100.000)	0	0	0
31/01/2006	JFRA	2006/05/04			jFra	7.0210	6.9890	(0.456)	0.0000	0.0000	0
31/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	660.0000	617.0000	(6.515)	0	0	0
31/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	608.0000	644.0000	5.921	0	0	0
31/01/2006	JFRA	2006/08/03			jFra	7.0650	7.0210	(0.623)	0.0000	0.0000	0
31/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	902.0000	952.0000	5.543	0	0	0
31/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,061.0000	1,003.0000	(5.467)	0	0	0
31/01/2006	JFRA	2006/11/02			jFra	7.1640	7.1310	(0.461)	0.0000	0.0000	0
31/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,470.0000	1,424.0000	(3.129)	0	0	0
31/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,068.0000	1,103.0000	3.277	0	0	0
31/01/2006	JFRA	2007/02/01			jFra	7.2860	7.2390	(0.645)	0.0000	0.0000	500
31/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,733.0000	1,796.0000	3.635	0	0	0
31/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,209.0000	1,157.0000	(4.301)	0	0	0

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31/01/2006	JFRA	2007/05/03			jFra	7.3910	7.3370	(0.731)	0.0000	0.0000	0
31/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,524.0000	1,460.0000	(4.199)	0	0	0
31/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,791.0000	1,859.0000	3.797	0	0	0
31/01/2006	JFRA	2007/08/02			jFra	7.4690	7.4150	(0.723)	0.0000	0.0000	0
31/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,849.0000	1,915.0000	3.569	0	0	0
31/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,773.0000	1,707.0000	(3.723)	0	0	0
31/01/2006	JFRA	2007/11/01			jFra	7.5040	7.4540	(0.666)	0.0000	0.0000	0
31/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,055.0000	1,988.0000	(3.260)	0	0	0
31/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,044.0000	2,109.0000	3.180	0	0	0
31/01/2006	JN02	2006/02/02			jNote	7.2410	7.2020	(0.539)	0.0000	0.0000	0
31/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	986.0000	1,268.0000	28.600	0	0	0
31/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	819.0000	373.0000	(54.457)	0	0	0
31/01/2006	JN02	2006/05/04			jNote	7.2930	7.2470	(0.631)	0.0000	0.0000	0
31/01/2006	JN02	2006/05/04	7.25	Call	Option on jNote	10,547.0000	10,063.0000	(4.589)	0	0	0
31/01/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,701.0000	10,074.0000	3.845	0	0	0
31/01/2006	JN02	2006/08/03			jNote	7.3590	7.3090	(0.679)	0.0000	0.0000	0
31/01/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,197.0000	13,613.0000	3.152	0	0	0
31/01/2006	JN02	2006/08/03	7.25	Call	Option on jNote	15,220.0000	14,708.0000	(3.364)	0	0	0
31/01/2006	JN02	2006/11/02			jNote	7.4210	7.3690	(0.701)	0.0000	0.0000	0
31/01/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,777.0000	16,212.0000	2.757	0	0	0
31/01/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,949.0000	18,420.0000	(2.792)	0	0	0
31/01/2006	JN05	2006/02/02			jNote	7.4820	7.4190	(0.842)	0.0000	0.0000	0
31/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	11,152.0000	13,773.0000	23.503	0	0	0
31/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	15.0000	0.0000	(100.000)	0	0	0
31/01/2006	JN05	2006/05/04			jNote	7.5190	7.4530	(0.878)	0.0000	0.0000	0
31/01/2006	JN05	2006/05/04	7.25	Put	Option on jNote	5,454.0000	6,368.0000	16.758	0	0	0
31/01/2006	JN05	2006/05/04	7.25	Call	Option on jNote	16,617.0000	14,804.0000	(10.911)	0	0	0

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31/01/2006	JN05	2006/08/03			jNote	7.5600	7.4930	(0.886)	0.0000	0.0000	0
31/01/2006	JN05	2006/08/03	7.25	Call	Option on jNote	21,454.0000	19,704.0000	(8.157)	0	0	0
31/01/2006	JN05	2006/08/03	7.25	Put	Option on jNote	8,606.0000	9,618.0000	11.759	0	0	0
31/01/2006	JN05	2006/11/02			jNote	7.5980	7.5310	(0.882)	0.0000	0.0000	0
31/01/2006	JN05	2006/11/02	7.25	Put	Option on jNote	10,967.0000	12,011.0000	9.519	0	0	0
31/01/2006	JN05	2006/11/02	7.25	Call	Option on jNote	25,371.0000	23,660.0000	(6.744)	0	0	0
31/01/2006	JN10	2006/02/02			jNote	7.5600	7.4930	(0.886)	0.0000	0.0000	0
31/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	30,778.0000	35,560.0000	15.537	0	0	0
31/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
31/01/2006	JN10	2006/05/04			jNote	7.5770	7.5080	(0.911)	0.0000	0.0000	0
31/01/2006	JN10	2006/05/04	7.25	Put	Option on jNote	2,470.0000	3,438.0000	39.190	0	0	0
31/01/2006	JN10	2006/05/04	7.25	Call	Option on jNote	25,312.0000	21,511.0000	(15.017)	0	0	0
31/01/2006	JN10	2006/08/03			jNote	7.5970	7.5250	(0.948)	0.0000	0.0000	0
31/01/2006	JN10	2006/08/03	7.25	Put	Option on jNote	5,123.0000	6,455.0000	26.000	0	0	0
31/01/2006	JN10	2006/08/03	7.25	Call	Option on jNote	29,329.0000	25,694.0000	(12.394)	0	0	0
31/01/2006	JN10	2006/11/02			jNote	7.6150	7.5410	(0.972)	0.0000	0.0000	0
31/01/2006	JN10	2006/11/02	7.25	Call	Option on jNote	32,756.0000	29,187.0000	(10.896)	0	0	0
31/01/2006	JN10	2006/11/02	7.25	Put	Option on jNote	7,329.0000	8,855.0000	20.821	0	0	0
31/01/2006	JROD	2006/01/31			jRod	6.6700	6.7500	1.199	0.0000	0.0000	0
31/01/2006	JROD	2006/02/28			jRod	6.7160	6.7150	(0.015)	0.0000	0.0000	0
31/01/2006	JROD	2006/03/31			jRod	6.8370	6.8360	(0.015)	0.0000	0.0000	0
31/01/2006	JROD	2006/04/28			jRod	6.8540	6.9710	1.707	0.0000	0.0000	0
31/01/2006	JROD	2006/05/31			jRod	6.9260	6.9250	(0.014)	0.0000	0.0000	0
31/01/2006	JROD	2006/06/30			jRod	6.9810	6.9800	(0.014)	0.0000	0.0000	0

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31/01/2006	JROD	2006/07/31			jRod	6.9310	7.0290	1.414	0.0000	0.0000	0
31/01/2006	JROD	2006/08/31			jRod	6.9680	6.9670	(0.014)	0.0000	0.0000	0
31/01/2006	R153	2006/02/02			Bond Future	7.3120	7.2460	(0.903)	7.2600	7.2700	264
31/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	1,555.0000	2,929.0000	88.360	0	0	0
31/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	39,711.0000	42,569.0000	7.197	0	0	0
31/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	2,074.0000	590.0000	(71.553)	0	0	0
31/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	2,757.0000	4,706.0000	70.693	0	0	0
31/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	307.0000	662.0000	115.635	0	0	0
31/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	755.0000	1,548.0000	105.033	0	0	0
31/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	1,115.0000	206.0000	(81.525)	0	0	0
31/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	5,162.0000	2,658.0000	(48.508)	0	0	0
31/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	3,440.0000	1,375.0000	(60.029)	0	0	1
31/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	5.0000	9.0000	80.000	0	0	0
31/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	220.0000	13.0000	(94.091)	0	0	0
31/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	20,869.0000	23,727.0000	13.695	0	0	2
31/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	7,132.0000	4,389.0000	(38.460)	0	0	0
31/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	102.0000	217.0000	112.745	0	0	0
31/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	4,327.0000	6,713.0000	55.142	0	0	0
31/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	6,168.0000	8,819.0000	42.980	0	0	0
31/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	11,400.0000	8,546.0000	(25.035)	0	0	2
31/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	530.0000	58.0000	(89.057)	0	0	0
31/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	24,609.0000	21,751.0000	(11.614)	0	0	0
31/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	50,016.0000	52,874.0000	5.714	0	0	0
31/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	60,207.0000	63,065.0000	4.747	0	0	0
31/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	70,284.0000	73,142.0000	4.066	0	0	0
31/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
31/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	13,586.0000	10,728.0000	(21.036)	0	0	0
31/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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31/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	8,174.0000	10,954.0000	34.010	0	0	0
31/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	80.0000	2.0000	(97.500)	0	0	0
31/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	1
31/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	29,290.0000	32,148.0000	9.758	0	0	0
31/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	18,752.0000	21,610.0000	15.241	0	0	1
31/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	16,630.0000	19,488.0000	17.186	0	0	0
31/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	22,981.0000	25,839.0000	12.436	0	0	0
31/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	25,089.0000	27,947.0000	11.391	0	0	0
31/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	27,192.0000	30,050.0000	10.510	0	0	0
31/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
31/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	14,505.0000	17,361.0000	19.690	0	0	0
31/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	12,379.0000	15,229.0000	23.023	0	0	0
31/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	7.0000	0.0000	(100.000)	0	0	0
31/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	27.0000	52.0000	92.593	0	0	0
31/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	26.0000	0.0000	(100.000)	0	0	0
31/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	9,237.0000	6,404.0000	(30.670)	0	0	0
31/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	10,261.0000	13,093.0000	27.600	0	0	0
31/01/2006	R153	2006/05/04			Bond Future	7.3210	7.2510	(0.956)	7.3000	7.3000	13
31/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	9,633.0000	10,963.0000	13.807	0	0	0
31/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	12,549.0000	11,004.0000	(12.312)	0	0	0
31/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	7,713.0000	6,591.0000	(14.547)	0	0	0
31/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	58.0000	40.0000	(31.034)	0	0	0
31/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	171.0000	123.0000	(28.070)	0	0	0
31/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	15,026.0000	16,779.0000	11.666	0	0	0
31/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	66,496.0000	69,353.0000	4.296	0	0	0
31/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	75,947.0000	78,816.0000	3.778	0	0	0
31/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	18.0000	12.0000	(33.333)	0	0	0
31/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	57,016.0000	59,843.0000	4.958	0	0	0
31/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	4,362.0000	3,620.0000	(17.011)	0	0	0
31/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	47,597.0000	50,359.0000	5.803	0	0	0

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31/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	448.0000	335.0000	(25.223)	0	0	0
31/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	5,687.0000	6,608.0000	16.195	0	0	0
31/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	18,943.0000	16,989.0000	(10.315)	0	0	0
31/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	29,697.0000	32,131.0000	8.196	0	0	0
31/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	26,772.0000	24,472.0000	(8.591)	0	0	0
31/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,253.0000	1,811.0000	(19.618)	0	0	0
31/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	38,406.0000	41,045.0000	6.871	0	0	0
31/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,057.0000	821.0000	(22.327)	0	0	20
31/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	3,064.0000	3,639.0000	18.766	0	0	0
31/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	21,794.0000	23,928.0000	9.792	0	0	0
31/01/2006	R153	2006/08/03			Bond Future	7.3130	7.2390	(1.012)	0.0000	0.0000	0
31/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	10,950.0000	9,766.0000	(10.813)	0	0	100
31/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	12,425.0000	13,807.0000	11.123	0	0	0
31/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	18,172.0000	19,862.0000	9.300	0	0	0
31/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	19,963.0000	18,134.0000	(9.162)	0	0	0
31/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	7,750.0000	8,794.0000	13.471	0	0	0
31/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,837.0000	5,132.0000	(12.078)	0	0	0
31/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	14,871.0000	13,379.0000	(10.033)	0	0	0
31/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	24,798.0000	26,751.0000	7.876	0	0	0
31/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	8,006.0000	7,086.0000	(11.491)	0	0	0
31/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,137.0000	42,459.0000	5.785	0	0	0
31/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,440.0000	50,879.0000	5.035	0	0	0
31/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,258.0000	1,979.0000	(12.356)	0	0	0
31/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,498.0000	3,947.0000	(12.250)	0	0	0
31/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,798.0000	2,452.0000	(12.366)	0	0	0
31/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,459.0000	68,053.0000	3.963	0	0	0
31/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,520.0000	3,085.0000	(12.358)	0	0	0
31/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	32,101.0000	34,269.0000	6.754	0	0	0
31/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,905.0000	59,432.0000	4.441	0	0	0
31/01/2006	R153	2006/11/02			Bond Future	7.3120	7.2350	(1.053)	0.0000	0.0000	0
31/01/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,309.0000	3,829.0000	(11.139)	0	0	0
31/01/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	46,700.0000	49,035.0000	5.000	0	0	0
31/01/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	39,762.0000	41,945.0000	5.490	0	0	0
31/01/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,131.0000	5,499.0000	(10.308)	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
31/01/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	16,291.0000	14,848.0000	(8.858)	0	0	0
31/01/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	14,024.0000	15,397.0000	9.790	0	0	0
31/01/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	54,015.0000	56,477.0000	4.558	0	0	0
31/01/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,797.0000	19,071.0000	(8.299)	0	0	0
31/01/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	19,564.0000	21,192.0000	8.321	0	0	0
31/01/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	12,725.0000	11,537.0000	(9.336)	0	0	0
31/01/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	25,799.0000	27,648.0000	7.167	0	0	0
31/01/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	9,942.0000	8,975.0000	(9.726)	0	0	0
31/01/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	9,336.0000	10,425.0000	11.665	0	0	0
31/01/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,789.0000	7,007.0000	(10.040)	0	0	0
31/01/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	32,577.0000	34,609.0000	6.238	0	0	0
31/01/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	26,376.0000	24,354.0000	(7.666)	0	0	0
31/01/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	5,630.0000	6,424.0000	14.103	0	0	0
31/01/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	2,969.0000	3,483.0000	17.312	0	0	0
31/01/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,440.0000	72,080.0000	3.802	0	0	0
31/01/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,274.0000	1,099.0000	(13.736)	0	0	0
31/01/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,966.0000	1,713.0000	(12.869)	0	0	0
31/01/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	61,622.0000	64,185.0000	4.159	0	0	0
31/01/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	33,091.0000	30,790.0000	(6.954)	0	0	0
31/01/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,950.0000	2,597.0000	(11.966)	0	0	0
31/01/2006	R153	2007/02/01			Bond Future	7.3220	7.2440	(1.065)	0.0000	0.0000	0
31/01/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,976.0000	15,275.0000	9.295	0	0	0
31/01/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	16,440.0000	15,070.0000	(8.333)	0	0	0
31/01/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,914.0000	8,009.0000	(10.153)	0	0	0
31/01/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	27,149.0000	25,317.0000	(6.748)	0	0	0
31/01/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	10,330.0000	11,392.0000	10.281	0	0	0
31/01/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,400.0000	19,792.0000	(7.514)	0	0	0
31/01/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,348.0000	19,886.0000	8.382	0	0	0
31/01/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,285.0000	11,153.0000	(9.214)	0	0	0
31/01/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	7,393.0000	8,231.0000	11.335	0	0	0
31/01/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	23,426.0000	25,191.0000	7.534	0	0	0
31/01/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	29,154.0000	31,126.0000	6.764	0	0	0
31/01/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	33,635.0000	31,602.0000	(6.044)	0	0	0
31/01/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,113.0000	5,749.0000	12.439	0	0	0
31/01/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,270.0000	5,572.0000	(11.132)	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
31/01/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,269.0000	3,751.0000	(12.134)	0	0	0
31/01/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	35,448.0000	37,600.0000	6.071	0	0	0
31/01/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	647.0000	540.0000	(16.538)	0	0	0
31/01/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	42,209.0000	44,508.0000	5.447	0	0	0
31/01/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,810.0000	2,439.0000	(13.203)	0	0	0
31/01/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	49,330.0000	51,744.0000	4.894	0	0	0
31/01/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,786.0000	1,531.0000	(14.278)	0	0	0
31/01/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	56,709.0000	59,210.0000	4.410	0	0	0
31/01/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	64,259.0000	66,821.0000	3.987	0	0	0
31/01/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,095.0000	926.0000	(15.434)	0	0	0
31/01/2006	R157	2006/02/02			Bond Future	7.4510	7.3860	(0.872)	7.4000	7.4000	138
31/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	143,057.0000	148,628.0000	3.894	0	0	0
31/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	124,401.0000	129,972.0000	4.478	0	0	0
31/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	11.0000	0.0000	(100.000)	0	0	0
31/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	66,121.0000	71,693.0000	8.427	0	0	250
31/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	250
31/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	17,400.0000	11,899.0000	(31.615)	0	0	0
31/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	25,261.0000	30,821.0000	22.010	0	0	0
31/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	75.0000	145.0000	93.333	0	0	0
31/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	45,894.0000	51,465.0000	12.139	0	0	0
31/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	105,366.0000	110,937.0000	5.287	0	0	0
31/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	85,942.0000	91,514.0000	6.483	0	0	0
31/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	61,685.0000	56,114.0000	(9.031)	0	0	0
31/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	39,277.0000	33,705.0000	(14.186)	0	0	0
31/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	6,093.0000	10,082.0000	65.469	0	0	0
31/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	1,913.0000	330.0000	(82.750)	0	0	0
31/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R157	2006/05/04			Bond Future	7.4630	7.3950	(0.911)	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
31/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	452.0000	348.0000	(23.009)	0	0	0
31/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	139,519.0000	145,108.0000	4.006	0	0	0
31/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	967.0000	764.0000	(20.993)	0	0	0
31/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	4,738.0000	5,880.0000	24.103	0	0	0
31/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	3,845.0000	3,108.0000	(19.168)	0	0	0
31/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	85,463.0000	90,684.0000	6.109	0	0	0
31/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	44,126.0000	39,575.0000	(10.314)	0	0	0
31/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	67,531.0000	72,488.0000	7.340	0	0	0
31/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	34,600.0000	38,504.0000	11.283	0	0	0
31/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	10,910.0000	9,120.0000	(16.407)	0	0	0
31/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,495.0000	1,188.0000	(20.535)	0	0	115
31/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,368.0000	1,895.0000	(19.975)	0	0	0
31/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	103,617.0000	109,004.0000	5.199	0	0	0
31/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	121,744.0000	127,234.0000	4.509	0	0	0
31/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	11,248.0000	13,321.0000	18.430	0	0	0
31/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	29,186.0000	25,566.0000	(12.403)	0	0	0
31/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	21,324.0000	24,377.0000	14.317	0	0	50
31/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	6,314.0000	5,168.0000	(18.150)	0	0	0
31/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	18,239.0000	15,599.0000	(14.474)	0	0	0
31/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	50,202.0000	54,749.0000	9.057	0	0	0
31/01/2006	R157	2006/08/03			Bond Future	7.4650	7.3950	(0.938)	0.0000	0.0000	0
31/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	19,900.0000	17,786.0000	(10.623)	0	0	100
31/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	49,808.0000	45,738.0000	(8.171)	0	0	0
31/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	42,887.0000	46,499.0000	8.422	0	0	0
31/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	11,179.0000	12,834.0000	14.805	0	0	0
31/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	37,156.0000	33,785.0000	(9.073)	0	0	0
31/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	27,292.0000	24,590.0000	(9.900)	0	0	0
31/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	73,151.0000	77,610.0000	6.096	0	0	0
31/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	89,680.0000	94,410.0000	5.274	0	0	0
31/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	11,054.0000	9,788.0000	(11.453)	0	0	0
31/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	8,593.0000	7,598.0000	(11.579)	0	0	0
31/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	106,529.0000	111,462.0000	4.631	0	0	0
31/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,817.0000	6,025.0000	(11.618)	0	0	0
31/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	3,622.0000	3,170.0000	(12.479)	0	0	0
31/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	14,458.0000	12,833.0000	(11.239)	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
31/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	30,143.0000	33,166.0000	10.029	0	0	0
31/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	19,471.0000	21,825.0000	12.090	0	0	0
31/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,482.0000	4,844.0000	(11.638)	0	0	0
31/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	123,461.0000	128,549.0000	4.121	0	0	0
31/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	139,520.0000	144,793.0000	3.779	0	0	0
31/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	57,191.0000	61,291.0000	7.169	0	0	0
31/01/2006	R157	2006/11/02			Bond Future	7.4700	7.3990	(0.950)	0.0000	0.0000	0
31/01/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	151,846.0000	157,222.0000	3.540	0	0	0
31/01/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,355.0000	1,162.0000	(14.244)	0	0	0
31/01/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	167,914.0000	173,388.0000	3.260	0	0	0
31/01/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,178.0000	1,888.0000	(13.315)	0	0	0
31/01/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	89,983.0000	94,533.0000	5.057	0	0	0
31/01/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	11,158.0000	10,042.0000	(10.002)	0	0	117
31/01/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	33,491.0000	36,476.0000	8.913	0	0	0
31/01/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	31,106.0000	28,425.0000	(8.619)	0	0	0
31/01/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,408.0000	2,984.0000	(12.441)	0	0	0
31/01/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	120,111.0000	125,173.0000	4.214	0	0	0
31/01/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,195.0000	4,591.0000	(11.627)	0	0	0
31/01/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	52,020.0000	48,140.0000	(7.459)	0	0	0
31/01/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	22,676.0000	25,082.0000	10.610	0	0	0
31/01/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	13,929.0000	15,715.0000	12.822	0	0	0
31/01/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	7,490.0000	8,671.0000	15.768	0	0	0
31/01/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	66,412.0000	61,927.0000	(6.753)	0	0	0
31/01/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	40,334.0000	37,074.0000	(8.083)	0	0	0
31/01/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	46,006.0000	49,499.0000	7.592	0	0	0
31/01/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	23,959.0000	21,786.0000	(9.070)	0	0	0
31/01/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	7,712.0000	6,879.0000	(10.801)	0	0	0
31/01/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	104,754.0000	109,587.0000	4.614	0	0	0
31/01/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	74,598.0000	78,867.0000	5.723	0	0	0
31/01/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	18,493.0000	16,747.0000	(9.441)	0	0	0
31/01/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	59,828.0000	63,748.0000	6.552	0	0	0
31/01/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	135,865.0000	141,106.0000	3.858	0	0	0
31/01/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	14,340.0000	12,942.0000	(9.749)	0	0	0
31/01/2006	R157	2007/02/01			Bond Future	7.4820	7.4110	(0.949)	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
31/01/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	16,551.0000	18,391.0000	11.117	0	0	0
31/01/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	23,577.0000	25,933.0000	9.993	0	0	0
31/01/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	41,722.0000	38,558.0000	(7.584)	0	0	0
31/01/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	68,139.0000	72,470.0000	6.356	0	0	0
31/01/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,374.0000	13,761.0000	(10.492)	0	0	0
31/01/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	54,765.0000	58,671.0000	7.132	0	0	0
31/01/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,183.0000	20,083.0000	(9.467)	0	0	0
31/01/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	42,754.0000	46,173.0000	7.997	0	0	0
31/01/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	54,607.0000	50,927.0000	(6.739)	0	0	0
31/01/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	32,317.0000	35,210.0000	8.952	0	0	0
31/01/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,922.0000	28,296.0000	(8.492)	0	0	0
31/01/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	82,609.0000	87,290.0000	5.666	0	0	0
31/01/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,276.0000	9,088.0000	(11.561)	0	0	0
31/01/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,616.0000	5,777.0000	(12.681)	0	0	0
31/01/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	146,012.0000	151,399.0000	3.689	0	0	0
31/01/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	162,180.0000	167,624.0000	3.357	0	0	0
31/01/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	403.0000	328.0000	(18.610)	0	0	0
31/01/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,394.0000	1,169.0000	(16.141)	0	0	0
31/01/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	765.0000	632.0000	(17.386)	0	0	0
31/01/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,439.0000	2,073.0000	(15.006)	0	0	0
31/01/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	97,887.0000	102,841.0000	5.061	0	0	0
31/01/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	129,805.0000	135,098.0000	4.078	0	0	0
31/01/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,097.0000	3,531.0000	(13.815)	0	0	0
31/01/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	113,699.0000	118,853.0000	4.533	0	0	0
31/01/2006	R186	2006/02/02			Bond Future	7.1100	7.0350	(1.055)	0.0000	0.0000	0
31/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	544.0000	1,892.0000	247.794	0	0	0
31/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	87,594.0000	77,258.0000	(11.800)	0	0	0
31/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	15,744.0000	6,756.0000	(57.088)	0	0	0
31/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	114,166.0000	124,502.0000	9.053	0	0	0
31/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	83,613.0000	93,949.0000	12.362	0	0	0
31/01/2006	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
31/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	51,903.0000	62,239.0000	19.914	0	0	0
31/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	19,311.0000	29,325.0000	51.856	0	0	0
31/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	327.0000	5.0000	(98.471)	0	0	0
31/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	50,706.0000	40,370.0000	(20.384)	0	0	0
31/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	199,366.0000	209,702.0000	5.184	0	0	0
31/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	171,996.0000	182,332.0000	6.009	0	0	0
31/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	225,764.0000	236,101.0000	4.579	0	0	0
31/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	143,611.0000	153,947.0000	7.197	0	0	0
31/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R186	2006/05/04			Bond Future	7.1100	7.0330	(1.083)	0.0000	0.0000	0
31/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	34,378.0000	28,440.0000	(17.273)	0	0	0
31/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	19,287.0000	23,887.0000	23.850	0	0	0
31/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	116,164.0000	125,972.0000	8.443	0	0	0
31/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	2,751.0000	2,021.0000	(26.536)	0	0	0
31/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	61,477.0000	69,724.0000	13.415	0	0	0
31/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	9,931.0000	7,641.0000	(23.059)	0	0	0
31/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	18,981.0000	15,119.0000	(20.347)	0	0	0
31/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,008.0000	3,735.0000	(25.419)	0	0	0
31/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	37,831.0000	44,506.0000	17.644	0	0	0
31/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	88,058.0000	97,323.0000	10.521	0	0	0
31/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	568.0000	408.0000	(28.169)	0	0	0
31/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	7,379.0000	9,822.0000	33.107	0	0	0
31/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	89,361.0000	79,836.0000	(10.659)	0	0	0
31/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	2,424.0000	3,436.0000	41.749	0	0	0
31/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	57,713.0000	49,618.0000	(14.026)	0	0	0
31/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	144,247.0000	154,358.0000	7.010	0	0	0
31/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,563.0000	1,136.0000	(27.319)	0	0	0
31/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	198,701.0000	209,079.0000	5.223	0	0	0
31/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	923.0000	666.0000	(27.844)	0	0	0
31/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	171,833.0000	182,113.0000	5.983	0	0	0
31/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	230.0000	159.0000	(30.870)	0	0	0
31/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	224,627.0000	235,094.0000	4.660	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
31/01/2006	R186	2006/08/03			Bond Future	7.1030	7.0250	(1.098)	0.0000	0.0000	0
31/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,345.0000	7,818.0000	(16.340)	0	0	0
31/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	122,946.0000	132,029.0000	7.388	0	0	0
31/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	96,432.0000	104,940.0000	8.823	0	0	0
31/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	30,101.0000	35,046.0000	16.428	0	0	0
31/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	44,136.0000	38,473.0000	(12.831)	0	0	0
31/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	71,747.0000	79,364.0000	10.616	0	0	0
31/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	19,614.0000	16,623.0000	(15.249)	0	0	0
31/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	13,002.0000	10,902.0000	(16.151)	0	0	0
31/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,486.0000	2,055.0000	(17.337)	0	0	0
31/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	49,237.0000	55,662.0000	13.049	0	0	0
31/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,934.0000	5,800.0000	(16.354)	0	0	0
31/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	149,630.0000	159,105.0000	6.332	0	0	0
31/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	29,575.0000	25,392.0000	(14.144)	0	0	0
31/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,449.0000	1,181.0000	(18.496)	0	0	0
31/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	250,634.0000	260,974.0000	4.126	0	0	0
31/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	176,041.0000	185,790.0000	5.538	0	0	0
31/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	64,632.0000	57,327.0000	(11.302)	0	0	0
31/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,281.0000	4,421.0000	(16.285)	0	0	0
31/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	226,450.0000	236,628.0000	4.495	0	0	0
31/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,144.0000	3,476.0000	(16.120)	0	0	0
31/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	201,980.0000	211,921.0000	4.922	0	0	0
31/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	15,619.0000	18,922.0000	21.147	0	0	0
31/01/2006	R186	2006/11/02			Bond Future	7.0960	7.0170	(1.113)	0.0000	0.0000	0
31/01/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	48,190.0000	53,398.0000	10.807	0	0	0
31/01/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	44,181.0000	39,756.0000	(10.016)	0	0	0
31/01/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	61,181.0000	55,712.0000	(8.939)	0	0	0
31/01/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	34,509.0000	38,666.0000	12.046	0	0	0
31/01/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	13,727.0000	11,870.0000	(13.528)	0	0	0
31/01/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	20,945.0000	18,364.0000	(12.323)	0	0	0
31/01/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	64,640.0000	70,892.0000	9.672	0	0	0
31/01/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	151,384.0000	160,775.0000	6.203	0	0	0
31/01/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	104,732.0000	112,829.0000	7.731	0	0	0
31/01/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	83,618.0000	90,850.0000	8.649	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
31/01/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	82,210.0000	75,690.0000	(7.931)	0	0	0
31/01/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	30,917.0000	27,471.0000	(11.146)	0	0	0
31/01/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	8,701.0000	7,416.0000	(14.768)	0	0	0
31/01/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	127,493.0000	136,312.0000	6.917	0	0	0
31/01/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	5,334.0000	4,479.0000	(16.029)	0	0	0
31/01/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	175,916.0000	185,737.0000	5.583	0	0	0
31/01/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	23,638.0000	26,804.0000	13.394	0	0	0
31/01/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	1,814.0000	1,477.0000	(18.578)	0	0	0
31/01/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	107,367.0000	99,856.0000	(6.996)	0	0	0
31/01/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,162.0000	2,615.0000	(17.299)	0	0	0
31/01/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	225,310.0000	235,650.0000	4.589	0	0	0
31/01/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	200,669.0000	210,798.0000	5.048	0	0	0
31/01/2006	R186	2007/02/01			Bond Future	7.0920	7.0130	(1.114)	0.0000	0.0000	0
31/01/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	23,441.0000	20,781.0000	(11.348)	0	0	0
31/01/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	107,165.0000	115,108.0000	7.412	0	0	0
31/01/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	51,608.0000	56,845.0000	10.148	0	0	0
31/01/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	37,855.0000	42,111.0000	11.243	0	0	0
31/01/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	63,967.0000	58,602.0000	(8.387)	0	0	0
31/01/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	84,654.0000	78,307.0000	(7.498)	0	0	0
31/01/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	129,348.0000	137,985.0000	6.677	0	0	0
31/01/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	33,692.0000	30,216.0000	(10.317)	0	0	0
31/01/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,843.0000	13,878.0000	(12.403)	0	0	0
31/01/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,102.0000	3,458.0000	(15.700)	0	0	0
31/01/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,399.0000	8,996.0000	(13.492)	0	0	0
31/01/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,466.0000	2,052.0000	(16.788)	0	0	0
31/01/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	225,058.0000	235,246.0000	4.527	0	0	0
31/01/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	152,639.0000	161,839.0000	6.027	0	0	0
31/01/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	109,243.0000	101,959.0000	(6.668)	0	0	0
31/01/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,628.0000	5,661.0000	(14.590)	0	0	0
31/01/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	176,600.0000	186,236.0000	5.456	0	0	0
31/01/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	200,845.0000	210,804.0000	4.959	0	0	0
31/01/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	26,710.0000	30,029.0000	12.426	0	0	0
31/01/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	86,544.0000	93,669.0000	8.233	0	0	0
31/01/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	47,069.0000	42,678.0000	(9.329)	0	0	0
31/01/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	67,910.0000	74,120.0000	9.144	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
31/01/2006	R194	2006/02/02			Bond Future	7.1930	7.1320	(0.848)	0.0000	0.0000	0
31/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	18,570.0000	17,382.0000	(6.397)	0	0	0
31/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	11.0000	22.0000	100.000	0	0	0
31/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	3,778.0000	2,600.0000	(31.181)	0	0	0
31/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	13,606.0000	12,417.0000	(8.739)	0	0	0
31/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	20,320.0000	21,509.0000	5.851	0	0	0
31/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	1,431.0000	2,343.0000	63.732	0	0	0
31/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	322.0000	45.0000	(86.025)	0	0	0
31/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	15,561.0000	16,749.0000	7.634	0	0	0
31/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	8,671.0000	7,483.0000	(13.701)	0	0	0
31/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	25,052.0000	26,240.0000	4.742	0	0	0
31/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	29,755.0000	30,944.0000	3.996	0	0	0
31/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	34,430.0000	35,619.0000	3.453	0	0	0
31/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	10,772.0000	11,961.0000	11.038	0	0	0
31/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	5,956.0000	7,144.0000	19.946	0	0	0
31/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R194	2006/05/04			Bond Future	7.1930	7.1240	(0.959)	0.0000	0.0000	50
31/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	16,509.0000	15,354.0000	(6.996)	0	0	0
31/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,359.0000	23,511.0000	5.152	0	0	0
31/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	5,316.0000	4,555.0000	(14.315)	0	0	0
31/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	268.0000	204.0000	(23.881)	0	0	0
31/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,983.0000	2,413.0000	21.684	0	0	0
31/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	307.0000	407.0000	32.573	0	0	0
31/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,275.0000	19,400.0000	6.156	0	0	0
31/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	8,526.0000	7,566.0000	(11.260)	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
31/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	90.0000	125.0000	38.889	0	0	0
31/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	93.0000	70.0000	(24.731)	0	0	0
31/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	12,340.0000	11,250.0000	(8.833)	0	0	0
31/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	855.0000	1,085.0000	26.901	0	0	0
31/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	154.0000	115.0000	(25.325)	0	0	0
31/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	470.0000	361.0000	(23.191)	0	0	0
31/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,113.0000	4,774.0000	16.071	0	0	0
31/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,256.0000	15,336.0000	7.576	0	0	0
31/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	3,132.0000	2,603.0000	(16.890)	0	0	0
31/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	56.0000	42.0000	(25.000)	0	0	0
31/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,739.0000	1,404.0000	(19.264)	0	0	0
31/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	30,592.0000	31,767.0000	3.841	0	0	0
31/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,453.0000	11,446.0000	9.500	0	0	0
31/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,475.0000	27,641.0000	4.404	0	0	0
31/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	912.0000	716.0000	(21.491)	0	0	0
31/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,012.0000	7,867.0000	12.193	0	0	0
31/01/2006	R194	2006/08/03			Bond Future	7.1540	7.0750	(1.104)	0.0000	0.0000	0
31/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	4,274.0000	3,749.0000	(12.284)	0	0	0
31/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,709.0000	6,366.0000	11.508	0	0	0
31/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,626.0000	4,138.0000	14.120	0	0	0
31/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,933.0000	5,263.0000	(11.293)	0	0	0
31/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,160.0000	990.0000	(14.655)	0	0	0
31/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,782.0000	21,832.0000	5.052	0	0	0
31/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,533.0000	1,311.0000	(14.481)	0	0	0
31/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	909.0000	776.0000	(14.631)	0	0	0
31/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,085.0000	15,045.0000	6.816	0	0	0
31/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,220.0000	25,299.0000	4.455	0	0	0
31/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	713.0000	609.0000	(14.586)	0	0	0
31/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,206.0000	8,987.0000	9.517	0	0	0
31/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,381.0000	18,394.0000	5.828	0	0	0
31/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	580.0000	496.0000	(14.483)	0	0	0
31/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,703.0000	28,802.0000	3.967	0	0	0
31/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	3,047.0000	2,646.0000	(13.160)	0	0	0
31/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	8,341.0000	7,529.0000	(9.735)	0	0	0
31/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,274.0000	2,644.0000	16.271	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
31/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,162.0000	1,862.0000	(13.876)	0	0	0
31/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,026.0000	11,908.0000	7.999	0	0	0
31/01/2006	R194	2006/11/02			Bond Future	7.1180	7.0320	(1.208)	0.0000	0.0000	0
31/01/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	6,067.0000	5,569.0000	(8.208)	0	0	0
31/01/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	6,158.0000	6,670.0000	8.314	0	0	0
31/01/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	7,653.0000	7,075.0000	(7.553)	0	0	0
31/01/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,736.0000	8,327.0000	7.640	0	0	0
31/01/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,955.0000	1,737.0000	(11.151)	0	0	0
31/01/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4,804.0000	5,237.0000	9.013	0	0	0
31/01/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,533.0000	10,801.0000	(6.347)	0	0	0
31/01/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	3,670.0000	4,028.0000	9.755	0	0	0
31/01/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	13,809.0000	13,008.0000	(5.801)	0	0	0
31/01/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2,741.0000	3,030.0000	10.544	0	0	0
31/01/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	9,476.0000	8,820.0000	(6.923)	0	0	0
31/01/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	16,287.0000	15,424.0000	(5.299)	0	0	0
31/01/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,536.0000	10,205.0000	7.016	0	0	0
31/01/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	2,000.0000	2,227.0000	11.350	0	0	0
31/01/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,548.0000	12,292.0000	6.443	0	0	0
31/01/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,394.0000	1,227.0000	(11.980)	0	0	0
31/01/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,677.0000	19,600.0000	4.942	0	0	0
31/01/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,717.0000	4,298.0000	(8.883)	0	0	0
31/01/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,142.0000	17,013.0000	5.396	0	0	0
31/01/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,680.0000	2,402.0000	(10.373)	0	0	0
31/01/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,594.0000	3,248.0000	(9.627)	0	0	0
31/01/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,758.0000	14,569.0000	5.895	0	0	0
31/01/2006	R194	2007/02/01			Bond Future	7.0980	7.0080	(1.268)	0.0000	0.0000	0
31/01/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,464.0000	4,053.0000	(9.207)	0	0	0
31/01/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2,709.0000	3,011.0000	11.148	0	0	0
31/01/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,518.0000	8,104.0000	7.795	0	0	0
31/01/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,025.0000	6,540.0000	8.548	0	0	0
31/01/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	3,621.0000	3,992.0000	10.246	0	0	0
31/01/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,883.0000	8,260.0000	(7.013)	0	0	0
31/01/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,399.0000	3,058.0000	(10.032)	0	0	0
31/01/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,208.0000	6,653.0000	(7.700)	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
31/01/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,196.0000	9,847.0000	7.079	0	0	0
31/01/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	597.0000	510.0000	(14.573)	0	0	0
31/01/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,042.0000	11,753.0000	6.439	0	0	0
31/01/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,747.0000	10,061.0000	(6.383)	0	0	0
31/01/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,371.0000	18,210.0000	4.830	0	0	0
31/01/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	892.0000	771.0000	(13.565)	0	0	0
31/01/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,153.0000	15,958.0000	5.312	0	0	0
31/01/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,296.0000	1,132.0000	(12.654)	0	0	0
31/01/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,527.0000	2,252.0000	(10.882)	0	0	0
31/01/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,833.0000	1,618.0000	(11.729)	0	0	0
31/01/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,036.0000	13,798.0000	5.845	0	0	0
31/01/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1,975.0000	2,214.0000	12.101	0	0	0
31/01/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,733.0000	5,250.0000	(8.425)	0	0	0
31/01/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,401.0000	1,586.0000	13.205	0	0	0
31/01/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,725.0000	5,167.0000	9.354	0	0	0
31/01/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	12,781.0000	12,039.0000	(5.805)	0	0	0
31/01/2006	R201	2006/02/02			Bond Future	7.4410	7.3560	(1.142)	0.0000	0.0000	0
31/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	20,616.0000	26,363.0000	27.876	0	0	0
31/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	36,907.0000	42,665.0000	15.601	0	0	0
31/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	83,914.0000	89,672.0000	6.862	0	0	0
31/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	98,972.0000	104,730.0000	5.818	0	0	0
31/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	113,736.0000	119,494.0000	5.063	0	0	0
31/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	11.0000	0.0000	(100.000)	0	0	0
31/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	52,888.0000	58,646.0000	10.887	0	0	0
31/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	30,305.0000	24,547.0000	(19.000)	0	0	0
31/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	65,990.0000	60,232.0000	(8.726)	0	0	0
31/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	68,555.0000	74,313.0000	8.399	0	0	0
31/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R201	2006/02/02	7.00	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
31/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	5,425.0000	9,889.0000	82.286	0	0	0
31/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	47,968.0000	42,210.0000	(12.004)	0	0	0
31/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	1,451.0000	157.0000	(89.180)	0	0	0
31/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	13,103.0000	7,562.0000	(42.288)	0	0	0
31/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	109.0000	327.0000	200.000	0	0	0
31/01/2006	R201	2006/05/04			Bond Future	7.4540	7.3650	(1.194)	0.0000	0.0000	0
31/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	68,592.0000	73,955.0000	7.819	0	0	0
31/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	9,526.0000	7,681.0000	(19.368)	0	0	0
31/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	28,838.0000	32,887.0000	14.041	0	0	0
31/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,298.0000	1,766.0000	(23.151)	0	0	0
31/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	3,609.0000	2,804.0000	(22.305)	0	0	0
31/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	54,546.0000	59,635.0000	9.330	0	0	0
31/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	18,391.0000	21,626.0000	17.590	0	0	0
31/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	5,736.0000	4,519.0000	(21.217)	0	0	0
31/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	41,014.0000	45,691.0000	11.403	0	0	0
31/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	82,844.0000	88,385.0000	6.688	0	0	0
31/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	15,361.0000	12,701.0000	(17.317)	0	0	0
31/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	981.0000	743.0000	(24.261)	0	0	0
31/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	97,113.0000	102,770.0000	5.825	0	0	0
31/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,487.0000	1,134.0000	(23.739)	0	0	0
31/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	484.0000	357.0000	(26.240)	0	0	0
31/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	111,109.0000	116,876.0000	5.190	0	0	0
31/01/2006	R201	2006/08/03			Bond Future	7.4570	7.3660	(1.220)	0.0000	0.0000	0
31/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	35,568.0000	39,306.0000	10.509	0	0	0
31/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	16,871.0000	14,717.0000	(12.767)	0	0	0
31/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	59,317.0000	63,888.0000	7.706	0	0	0
31/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	46,795.0000	51,010.0000	9.007	0	0	0
31/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	12,473.0000	10,795.0000	(13.453)	0	0	0
31/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	9,662.0000	8,340.0000	(13.682)	0	0	0
31/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	25,541.0000	28,708.0000	12.400	0	0	0
31/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	22,771.0000	20,046.0000	(11.967)	0	0	0
31/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	4,901.0000	4,221.0000	(13.875)	0	0	0
31/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	111,466.0000	116,869.0000	4.847	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
31/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,302.0000	2,812.0000	(14.839)	0	0	0
31/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,056.0000	5,216.0000	(13.871)	0	0	0
31/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	85,517.0000	90,570.0000	5.909	0	0	0
31/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	98,849.0000	104,061.0000	5.273	0	0	0
31/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	72,292.0000	77,136.0000	6.701	0	0	0
31/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	7,593.0000	6,544.0000	(13.815)	0	0	0
31/01/2006	R201	2006/11/02			Bond Future	7.4610	7.3670	(1.260)	0.0000	0.0000	0
31/01/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,282.0000	2,793.0000	(14.899)	0	0	0
31/01/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	18,538.0000	16,612.0000	(10.389)	0	0	0
31/01/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,861.0000	4,182.0000	(13.968)	0	0	0
31/01/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	26,935.0000	29,640.0000	10.043	0	0	0
31/01/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	50,286.0000	46,601.0000	(7.328)	0	0	0
31/01/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	40,340.0000	37,099.0000	(8.034)	0	0	0
31/01/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	20,723.0000	22,984.0000	10.911	0	0	0
31/01/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	15,559.0000	17,399.0000	11.826	0	0	0
31/01/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	31,760.0000	28,971.0000	(8.781)	0	0	0
31/01/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	61,585.0000	57,479.0000	(6.667)	0	0	0
31/01/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	34,215.0000	37,371.0000	9.224	0	0	0
31/01/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	42,537.0000	46,138.0000	8.466	0	0	0
31/01/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	24,516.0000	22,170.0000	(9.569)	0	0	0
31/01/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	51,840.0000	55,860.0000	7.755	0	0	0
31/01/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	96,535.0000	101,802.0000	5.456	0	0	0
31/01/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	7,030.0000	6,114.0000	(13.030)	0	0	0
31/01/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	84,512.0000	89,542.0000	5.952	0	0	0
31/01/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	9,933.0000	8,729.0000	(12.121)	0	0	0
31/01/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	72,960.0000	77,701.0000	6.498	0	0	0
31/01/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	108,890.0000	114,347.0000	5.011	0	0	0
31/01/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	62,022.0000	66,426.0000	7.101	0	0	0
31/01/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	13,721.0000	12,178.0000	(11.246)	0	0	0
31/01/2006	R201	2007/02/01			Bond Future	7.4690	7.3750	(1.259)	0.0000	0.0000	0
31/01/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	44,067.0000	48,227.0000	9.440	0	0	0
31/01/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	17,380.0000	15,237.0000	(12.330)	0	0	0
31/01/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	19,152.0000	21,698.0000	13.294	0	0	0
31/01/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	32,727.0000	29,473.0000	(9.943)	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
31/01/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	54,546.0000	50,253.0000	(7.870)	0	0	0
31/01/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	34,485.0000	38,142.0000	10.605	0	0	0
31/01/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,034.0000	10,394.0000	(13.628)	0	0	0
31/01/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,162.0000	4,317.0000	(16.370)	0	0	0
31/01/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,033.0000	6,830.0000	(14.976)	0	0	0
31/01/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	103,846.0000	109,423.0000	5.370	0	0	0
31/01/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	9,156.0000	10,663.0000	16.459	0	0	0
31/01/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,892.0000	1,528.0000	(19.239)	0	0	0
31/01/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	91,017.0000	96,453.0000	5.973	0	0	0
31/01/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,189.0000	2,622.0000	(17.780)	0	0	0
31/01/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	26,148.0000	29,256.0000	11.886	0	0	0
31/01/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	54,727.0000	59,324.0000	8.400	0	0	0
31/01/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	66,254.0000	71,210.0000	7.480	0	0	0
31/01/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	24,244.0000	21,552.0000	(11.104)	0	0	0
31/01/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	78,423.0000	83,656.0000	6.673	0	0	0
31/01/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	13,512.0000	15,514.0000	14.816	0	0	0
31/01/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	42,849.0000	39,051.0000	(8.864)	0	0	0
31/01/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,077.0000	854.0000	(20.706)	0	0	0
31/01/2006	R203	2006/02/02			Bond Future	7.4310	7.3610	(0.942)	0.0000	0.0000	0
31/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	35,253.0000	29,630.0000	(15.950)	0	0	0
31/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	25,130.0000	30,752.0000	22.372	0	0	0
31/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	14,668.0000	9,144.0000	(37.660)	0	0	0
31/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	81,164.0000	86,786.0000	6.927	0	0	0
31/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	98,936.0000	104,559.0000	5.683	0	0	0
31/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	49.0000	147.0000	200.000	0	0	0
31/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	857.0000	56.0000	(93.466)	0	0	0
31/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	6,361.0000	11,182.0000	75.790	0	0	0
31/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	116,277.0000	121,899.0000	4.835	0	0	0
31/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	44,273.0000	49,896.0000	12.701	0	0	0
31/01/2006	R203	2006/02/02	8.25	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
31/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	62,947.0000	68,569.0000	8.931	0	0	0
31/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R203	2006/05/04			Bond Future	7.4400	7.3670	(0.981)	0.0000	0.0000	0
31/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	24,578.0000	20,954.0000	(14.745)	0	0	0
31/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	9,462.0000	11,612.0000	22.722	0	0	0
31/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	62,271.0000	67,764.0000	8.821	0	0	0
31/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	13,498.0000	11,011.0000	(18.425)	0	0	0
31/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	61.0000	36.0000	(40.984)	0	0	0
31/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	18,213.0000	21,501.0000	18.053	0	0	0
31/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	6,432.0000	4,984.0000	(22.512)	0	0	0
31/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	96,971.0000	102,721.0000	5.930	0	0	0
31/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	30,498.0000	34,823.0000	14.181	0	0	0
31/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	4,175.0000	5,350.0000	28.144	0	0	0
31/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	39,617.0000	35,018.0000	(11.609)	0	0	0
31/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	897.0000	615.0000	(31.438)	0	0	0
31/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	114,055.0000	119,824.0000	5.058	0	0	0
31/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	79,615.0000	85,297.0000	7.137	0	0	0
31/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	257.0000	164.0000	(36.187)	0	0	0
31/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0
31/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	45,564.0000	50,635.0000	11.129	0	0	0
31/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	2,616.0000	1,912.0000	(26.911)	0	0	0
31/01/2006	R203	2006/08/03			Bond Future	7.4400	7.3660	(0.995)	0.0000	0.0000	0
31/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	24,518.0000	27,711.0000	13.023	0	0	0
31/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	19,872.0000	17,299.0000	(12.948)	0	0	0
31/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	15,656.0000	18,048.0000	15.278	0	0	0
31/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	79,962.0000	85,354.0000	6.743	0	0	0
31/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	30,546.0000	27,171.0000	(11.049)	0	0	0
31/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,713.0000	1,338.0000	(21.891)	0	0	0
31/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	96,333.0000	101,916.0000	5.796	0	0	0
31/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	758.0000	574.0000	(24.274)	0	0	0
31/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	112,803.0000	118,487.0000	5.039	0	0	0
31/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	44,142.0000	40,019.0000	(9.340)	0	0	0
31/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	12,076.0000	10,263.0000	(15.013)	0	0	0
31/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	9,238.0000	10,882.0000	17.796	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
31/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	35,791.0000	39,744.0000	11.045	0	0	0
31/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	64,064.0000	69,136.0000	7.917	0	0	0
31/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	6,817.0000	5,644.0000	(17.207)	0	0	0
31/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	308.0000	225.0000	(26.948)	0	0	0
31/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	49,148.0000	53,741.0000	9.345	0	0	0
31/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	3,559.0000	2,865.0000	(19.500)	0	0	0
31/01/2006	R203	2006/11/02			Bond Future	7.4430	7.3680	(1.008)	0.0000	0.0000	0
31/01/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	4,761.0000	5,615.0000	17.937	0	0	0
31/01/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	28,707.0000	31,855.0000	10.966	0	0	0
31/01/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	19,929.0000	22,418.0000	12.489	0	0	0
31/01/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	24,361.0000	21,757.0000	(10.689)	0	0	0
31/01/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	34,817.0000	31,553.0000	(9.375)	0	0	0
31/01/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	80,174.0000	75,275.0000	(6.110)	0	0	0
31/01/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	16,285.0000	14,314.0000	(12.103)	0	0	0
31/01/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	47,705.0000	43,811.0000	(8.163)	0	0	0
31/01/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	51,841.0000	56,183.0000	8.376	0	0	0
31/01/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	13,121.0000	14,980.0000	14.168	0	0	0
31/01/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	8,154.0000	9,457.0000	15.980	0	0	0
31/01/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	62,908.0000	58,458.0000	(7.074)	0	0	0
31/01/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	10,369.0000	8,958.0000	(13.608)	0	0	0
31/01/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	39,413.0000	43,194.0000	9.593	0	0	0
31/01/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	65,661.0000	70,462.0000	7.312	0	0	0
31/01/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,953.0000	1,593.0000	(18.433)	0	0	0
31/01/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	95,937.0000	101,330.0000	5.621	0	0	0
31/01/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,597.0000	2,993.0000	(16.792)	0	0	0
31/01/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	80,486.0000	85,635.0000	6.397	0	0	0
31/01/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,272.0000	5,321.0000	(15.163)	0	0	0
31/01/2006	R203	2007/02/01			Bond Future	7.4520	7.3760	(1.020)	0.0000	0.0000	0
31/01/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	28,949.0000	26,313.0000	(9.106)	0	0	0
31/01/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	32,547.0000	35,643.0000	9.512	0	0	0
31/01/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	20,675.0000	18,580.0000	(10.133)	0	0	0
31/01/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	42,761.0000	46,397.0000	8.503	0	0	0
31/01/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	39,243.0000	36,051.0000	(8.134)	0	0	0
31/01/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	23,920.0000	26,459.0000	10.615	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
31/01/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	51,613.0000	47,880.0000	(7.233)	0	0	0
31/01/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	54,421.0000	58,551.0000	7.589	0	0	0
31/01/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	16,922.0000	18,920.0000	11.807	0	0	0
31/01/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	67,306.0000	71,864.0000	6.772	0	0	0
31/01/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	81,151.0000	86,057.0000	6.046	0	0	0
31/01/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,245.0000	1,887.0000	(15.947)	0	0	0
31/01/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	110,620.0000	115,993.0000	4.857	0	0	0
31/01/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,774.0000	3,219.0000	(14.706)	0	0	0
31/01/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	95,676.0000	100,852.0000	5.410	0	0	0
31/01/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,104.0000	5,279.0000	(13.516)	0	0	0
31/01/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	9,507.0000	8,333.0000	(12.349)	0	0	0
31/01/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	66,005.0000	61,777.0000	(6.406)	0	0	0
31/01/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	14,272.0000	12,671.0000	(11.218)	0	0	0
31/01/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	82,276.0000	77,623.0000	(5.655)	0	0	0
31/01/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	11,487.0000	12,991.0000	13.093	0	0	0
31/01/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	7,461.0000	8,539.0000	14.448	0	0	0
31/01/2006	R204	2006/02/02			Bond Future	7.4210	7.3510	(0.943)	0.0000	0.0000	0
31/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	47,484.0000	53,429.0000	12.520	0	0	0
31/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R204	2006/05/04			Bond Future	7.4300	7.3570	(0.983)	0.0000	0.0000	0
31/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	48,929.0000	54,310.0000	10.998	0	0	0
31/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	2,759.0000	2,022.0000	(26.713)	0	0	0
31/01/2006	R204	2006/08/03			Bond Future	7.4320	7.3580	(0.996)	0.0000	0.0000	0
31/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	52,744.0000	57,625.0000	9.254	0	0	0
31/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	7,299.0000	6,058.0000	(17.002)	0	0	0
31/01/2006	R204	2006/11/02			Bond Future	7.4330	7.3580	(1.009)	0.0000	0.0000	0
31/01/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	32,344.0000	35,716.0000	10.425	0	0	0
31/01/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	37,946.0000	34,525.0000	(9.015)	0	0	0
31/01/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	26,913.0000	24,160.0000	(10.229)	0	0	0
31/01/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	22,917.0000	25,620.0000	11.795	0	0	0
31/01/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,350.0000	1,096.0000	(18.815)	0	0	0
31/01/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	119,047.0000	124,918.0000	4.932	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
31/01/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	51,499.0000	47,431.0000	(7.899)	0	0	0
31/01/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	15,469.0000	17,526.0000	13.298	0	0	0
31/01/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	67,491.0000	62,844.0000	(6.885)	0	0	0
31/01/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	9,905.0000	11,383.0000	14.922	0	0	0
31/01/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	85,705.0000	80,578.0000	(5.982)	0	0	0
31/01/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	43,690.0000	47,703.0000	9.185	0	0	0
31/01/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	18,322.0000	16,210.0000	(11.527)	0	0	0
31/01/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5,991.0000	6,989.0000	16.658	0	0	0
31/01/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	11,943.0000	10,404.0000	(12.886)	0	0	0
31/01/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,504.0000	2,071.0000	(17.292)	0	0	0
31/01/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	102,669.0000	108,361.0000	5.544	0	0	0
31/01/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	56,738.0000	61,324.0000	8.083	0	0	0
31/01/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,422.0000	3,724.0000	(15.785)	0	0	0
31/01/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	7,440.0000	6,375.0000	(14.315)	0	0	0
31/01/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	71,167.0000	76,227.0000	7.110	0	0	0
31/01/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	86,601.0000	92,028.0000	6.267	0	0	0
31/01/2006	R204	2007/02/01			Bond Future	7.4390	7.3640	(1.008)	0.0000	0.0000	0
31/01/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	21,931.0000	19,752.0000	(9.936)	0	0	0
31/01/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	46,485.0000	50,345.0000	8.304	0	0	0
31/01/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	58,898.0000	63,271.0000	7.425	0	0	0
31/01/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	18,714.0000	20,863.0000	11.483	0	0	0
31/01/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	70,058.0000	65,646.0000	(6.298)	0	0	0
31/01/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	12,794.0000	14,421.0000	12.717	0	0	0
31/01/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	54,730.0000	50,840.0000	(7.108)	0	0	0
31/01/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	15,163.0000	13,496.0000	(10.994)	0	0	0
31/01/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,424.0000	2,047.0000	(15.553)	0	0	0
31/01/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	10,126.0000	8,902.0000	(12.088)	0	0	0
31/01/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	35,561.0000	38,859.0000	9.274	0	0	0
31/01/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	30,684.0000	27,942.0000	(8.936)	0	0	0
31/01/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	87,441.0000	82,577.0000	(5.563)	0	0	0
31/01/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	118,214.0000	123,875.0000	4.789	0	0	0
31/01/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	72,563.0000	77,377.0000	6.634	0	0	0
31/01/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	26,285.0000	29,002.0000	10.337	0	0	0
31/01/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,052.0000	3,469.0000	(14.388)	0	0	0
31/01/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,524.0000	5,661.0000	(13.228)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/01/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	87,195.0000	92,371.0000	5.936	0	0	0
31/01/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	102,503.0000	107,959.0000	5.323	0	0	0
31/01/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	41,593.0000	38,270.0000	(7.989)	0	0	0
31/01/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	8,375.0000	9,550.0000	14.030	0	0	0
31/01/2006	R207	2006/02/02			Bond Future	7.3970	7.3290	(0.919)	0.0000	0.0000	0
31/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	49,685.0000	55,511.0000	11.726	0	0	0
31/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/01/2006	R207	2006/05/04			Bond Future	7.4060	7.3360	(0.945)	0.0000	0.0000	0
31/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	2,610.0000	1,934.0000	(25.900)	0	0	0
31/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	51,049.0000	56,302.0000	10.290	0	0	0
31/01/2006	R207	2006/08/03			Bond Future	7.4080	7.3370	(0.958)	0.0000	0.0000	0
31/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	7,047.0000	5,886.0000	(16.475)	0	0	0
31/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	54,820.0000	59,607.0000	8.732	0	0	0
31/01/2006	R207	2006/11/02			Bond Future	7.4080	7.3360	(0.972)	0.0000	0.0000	0
31/01/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	11,817.0000	14,277.0000	20.817	0	0	0
31/01/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	13,923.0000	11,526.0000	(17.216)	0	0	0
31/01/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	24,976.0000	21,469.0000	(14.041)	0	0	0
31/01/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	21,478.0000	25,049.0000	16.626	0	0	0
31/01/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	67,409.0000	73,075.0000	8.405	0	0	0
31/01/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	120,444.0000	126,403.0000	4.948	0	0	0
31/01/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	50,204.0000	55,462.0000	10.473	0	0	0
31/01/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	40,096.0000	35,579.0000	(11.265)	0	0	0
31/01/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,632.0000	7,083.0000	25.763	0	0	0
31/01/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	58,659.0000	53,409.0000	(8.950)	0	0	0
31/01/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,280.0000	2,997.0000	31.447	0	0	0
31/01/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,919.0000	2,209.0000	(24.323)	0	0	0
31/01/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	21.0000	13.0000	(38.095)	0	0	0
31/01/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	34,534.0000	39,088.0000	13.187	0	0	0
31/01/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	91.0000	58.0000	(36.264)	0	0	0
31/01/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	102,979.0000	108,915.0000	5.764	0	0	0
31/01/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	338.0000	230.0000	(31.953)	0	0	0
31/01/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	85,202.0000	91,063.0000	6.879	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
31/01/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,074.0000	772.0000	(28.119)	0	0	0
31/01/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,836.0000	5,422.0000	(20.685)	0	0	0
31/01/2006	R207	2007/02/01			Bond Future	7.4110	7.3390	(0.972)	0.0000	0.0000	0
31/01/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	27,904.0000	30,624.0000	9.748	0	0	0
31/01/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	61,431.0000	65,748.0000	7.027	0	0	0
31/01/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	21,595.0000	19,523.0000	(9.595)	0	0	0
31/01/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	20,007.0000	22,172.0000	10.821	0	0	0
31/01/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	54,314.0000	50,582.0000	(6.871)	0	0	0
31/01/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	30,282.0000	27,669.0000	(8.629)	0	0	0
31/01/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	14,903.0000	13,322.0000	(10.609)	0	0	0
31/01/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	48,742.0000	52,568.0000	7.849	0	0	0
31/01/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	37,508.0000	40,792.0000	8.755	0	0	0
31/01/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	41,157.0000	37,980.0000	(7.719)	0	0	0
31/01/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	75,324.0000	80,063.0000	6.291	0	0	0
31/01/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	105,564.0000	110,910.0000	5.064	0	0	0
31/01/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	90,133.0000	95,215.0000	5.638	0	0	0
31/01/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	69,737.0000	65,490.0000	(6.090)	0	0	0
31/01/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,383.0000	2,025.0000	(15.023)	0	0	0
31/01/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	121,346.0000	126,887.0000	4.566	0	0	0
31/01/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,977.0000	3,426.0000	(13.855)	0	0	0
31/01/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	6,401.0000	5,586.0000	(12.732)	0	0	0
31/01/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	9,940.0000	8,781.0000	(11.660)	0	0	0
31/01/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	13,782.0000	15,433.0000	11.979	0	0	0
31/01/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	9,094.0000	10,296.0000	13.218	0	0	0
31/01/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	87,309.0000	82,612.0000	(5.380)	0	0	0

Grand Total:

2,780