

# Derivatives High/Low Report

High/Low for 14/02/2006

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
14/02/2006	GOVI 2006/05/04			jGovi	242.7610	243.3310	0.235	0.0000	0.0000	699
14/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	127,683.0000	133,358.0000	4.445	0	0	0
14/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	73.0000	48.0000	(34.247)	0	0	0
14/02/2006	GOVI 2006/08/03			jGovi	247.1530	247.7330	0.235	0.0000	0.0000	0
14/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	171.0000	131.0000	(23.392)	0	0	0
14/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	171,701.0000	177,461.0000	3.355	0	0	0
14/02/2006	GOVI 2006/11/02			jGovi	251.5880	252.1770	0.234	0.0000	0.0000	0
14/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	216,010.0000	221,873.0000	2.714	0	0	0
14/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	130.0000	103.0000	(20.769)	0	0	0
14/02/2006	GOVI 2007/02/01			jGovi	256.0240	256.6160	0.231	0.0000	0.0000	0
14/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	260,310.0000	266,216.0000	2.269	0	0	0
14/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	70.0000	56.0000	(20.000)	0	0	0
14/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
14/02/2006	J153 2010/08/31			jSwap	7.2200	7.1780	(0.582)	0.0000	0.0000	0
14/02/2006	J157 2015/09/15			jSwap	7.3300	7.2820	(0.655)	0.0000	0.0000	0
14/02/2006	J186 2026/12/21			jSwap	6.9320	6.8810	(0.736)	0.0000	0.0000	0
14/02/2006	J194 2008/02/28			jSwap	7.1180	7.1010	(0.239)	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
14/02/2006	J201	2014/12/22			jSwap	7.3110	7.2620	(0.670)	0.0000	0.0000	0
14/02/2006	J203	2017/09/15			jSwap	7.2980	7.2510	(0.644)	0.0000	0.0000	0
14/02/2006	J204	2018/12/21			jSwap	7.2880	7.2390	(0.672)	0.0000	0.0000	0
14/02/2006	J207	2020/01/15			jSwap	7.2570	7.2070	(0.689)	0.0000	0.0000	0
14/02/2006	JBAR	2005/03/16			jBar	7.1000	7.1000	-	0.0000	0.0000	0
14/02/2006	JFRA	2006/05/04			jFra	7.0360	7.0490	0.185	0.0000	0.0000	0
14/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	630.0000	643.0000	2.063	0	0	0
14/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	542.0000	523.0000	(3.506)	0	0	0
14/02/2006	JFRA	2006/08/03			jFra	6.9980	7.0140	0.229	0.0000	0.0000	0
14/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	940.0000	957.0000	1.809	0	0	0
14/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	945.0000	922.0000	(2.434)	0	0	0
14/02/2006	JFRA	2006/11/02			jFra	7.0790	7.0590	(0.283)	0.0000	0.0000	0
14/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,326.0000	1,298.0000	(2.112)	0	0	0
14/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,132.0000	1,154.0000	1.943	0	0	0
14/02/2006	JFRA	2007/02/01			jFra	7.2010	7.1490	(0.722)	0.0000	0.0000	500
14/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,092.0000	1,038.0000	(4.945)	0	0	0
14/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,825.0000	1,898.0000	4.000	0	0	0
14/02/2006	JFRA	2007/05/03			jFra	7.3160	7.2560	(0.820)	0.0000	0.0000	0
14/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,413.0000	1,345.0000	(4.812)	0	0	0
14/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,864.0000	1,943.0000	4.238	0	0	0
14/02/2006	JFRA	2007/08/02			jFra	7.3850	7.3310	(0.731)	0.0000	0.0000	0
14/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,650.0000	1,587.0000	(3.818)	0	0	0
14/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,932.0000	2,000.0000	3.520	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
14/02/2006	JFRA	2007/11/01			jFra	7.4510	7.4410	(0.134)	0.0000	0.0000	0
14/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,092.0000	2,104.0000	0.574	0	0	0
14/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,963.0000	1,949.0000	(0.713)	0	0	0
14/02/2006	JN02	2006/05/04			jNote	7.2310	7.2020	(0.401)	0.0000	0.0000	0
14/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	9,187.0000	8,863.0000	(3.527)	0	0	0
14/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,494.0000	9,717.0000	2.349	0	0	0
14/02/2006	JN02	2006/08/03			jNote	7.2880	7.2480	(0.549)	0.0000	0.0000	0
14/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	14,003.0000	13,593.0000	(2.928)	0	0	0
14/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,298.0000	13,632.0000	2.512	0	0	0
14/02/2006	JN02	2006/11/02			jNote	7.3510	7.2960	(0.748)	0.0000	0.0000	0
14/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,836.0000	17,289.0000	(3.067)	0	0	0
14/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,962.0000	16,436.0000	2.970	0	0	0
14/02/2006	JN05	2006/05/04			jNote	7.4300	7.3710	(0.794)	0.0000	0.0000	0
14/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	6,037.0000	6,956.0000	15.223	0	0	0
14/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	13,520.0000	11,991.0000	(11.309)	0	0	0
14/02/2006	JN05	2006/08/03			jNote	7.4640	7.3980	(0.884)	0.0000	0.0000	0
14/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	9,608.0000	10,715.0000	11.522	0	0	0
14/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,495.0000	16,869.0000	(8.792)	0	0	0
14/02/2006	JN05	2006/11/02			jNote	7.5000	7.4270	(0.973)	0.0000	0.0000	0
14/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	12,132.0000	13,383.0000	10.312	0	0	0
14/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	22,502.0000	20,736.0000	(7.848)	0	0	0
14/02/2006	JN10	2006/05/04			jNote	7.4640	7.3910	(0.978)	0.0000	0.0000	0
14/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	18,645.0000	15,029.0000	(19.394)	0	0	0
14/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	3,632.0000	5,109.0000	40.666	0	0	0
14/02/2006	JN10	2006/08/03			jNote	7.4790	7.4030	(1.016)	0.0000	0.0000	0
14/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	7,004.0000	8,836.0000	26.156	0	0	0
14/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	23,053.0000	19,591.0000	(15.018)	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
14/02/2006	JN10	2006/11/02			jNote	7.4950	7.4150	(1.067)	0.0000	0.0000	0
14/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	9,557.0000	11,608.0000	21.461	0	0	0
14/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	26,706.0000	23,195.0000	(13.147)	0	0	0
14/02/2006	JROD	2006/02/28			jRod	6.6950	6.6940	(0.015)	0.0000	0.0000	0
14/02/2006	JROD	2006/03/31			jRod	6.8150	6.8110	(0.059)	0.0000	0.0000	0
14/02/2006	JROD	2006/04/28			jRod	6.9520	6.9490	(0.043)	0.0000	0.0000	0
14/02/2006	JROD	2006/05/31			jRod	6.9250	6.9240	(0.014)	0.0000	0.0000	0
14/02/2006	JROD	2006/06/30			jRod	6.9980	6.9970	(0.014)	0.0000	0.0000	0
14/02/2006	JROD	2006/07/31			jRod	7.0690	7.0680	(0.014)	0.0000	0.0000	0
14/02/2006	JROD	2006/08/31			jRod	7.0070	7.0060	(0.014)	0.0000	0.0000	0
14/02/2006	R153	2006/05/04			Bond Future	7.2320	7.1840	(0.664)	7.2400	7.2400	13
14/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	15,184.0000	16,549.0000	8.990	0	0	0
14/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	8,445.0000	9,458.0000	11.995	0	0	0
14/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	4,214.0000	3,601.0000	(14.547)	0	0	0
14/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	7,704.0000	6,739.0000	(12.526)	0	0	0
14/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	72.0000	54.0000	(25.000)	0	0	0
14/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	60,574.0000	62,534.0000	3.236	0	0	0
14/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	220.0000	172.0000	(21.818)	0	0	0
14/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	13,380.0000	12,009.0000	(10.247)	0	0	0
14/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	3,781.0000	4,388.0000	16.054	0	0	0
14/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	70,115.0000	72,088.0000	2.814	0	0	0
14/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1,216.0000	1,480.0000	21.711	0	0	0
14/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	21,266.0000	19,553.0000	(8.055)	0	0	0
14/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	590.0000	477.0000	(19.153)	0	0	20
14/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	21.0000	15.0000	(28.571)	0	0	0
14/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
14/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	79,591.0000	81,568.0000	2.484	0	0	0
14/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	2,220.0000	1,858.0000	(16.306)	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
14/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	23,309.0000	24,925.0000	6.933	0	0	0
14/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	41,596.0000	43,461.0000	4.484	0	0	0
14/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	51,026.0000	52,956.0000	3.782	0	0	0
14/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	32,248.0000	34,022.0000	5.501	0	0	0
14/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	1,147.0000	942.0000	(17.873)	0	0	0
14/02/2006	R153	2006/08/03			Bond Future	7.2200	7.1680	(0.720)	0.0000	0.0000	1
14/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	16,346.0000	15,099.0000	(7.629)	0	0	0
14/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	11,606.0000	10,625.0000	(8.453)	0	0	0
14/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	8,283.0000	7,533.0000	(9.055)	0	0	100
14/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	12,773.0000	13,818.0000	8.181	0	0	0
14/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	19,118.0000	20,393.0000	6.669	0	0	0
14/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	1,098.0000	962.0000	(12.386)	0	0	0
14/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	611.0000	528.0000	(13.584)	0	0	0
14/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	67,424.0000	69,367.0000	2.882	0	0	0
14/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	58,817.0000	60,707.0000	3.213	0	0	0
14/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,885.0000	1,672.0000	(11.300)	0	0	0
14/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	50,418.0000	52,231.0000	3.596	0	0	0
14/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	7,745.0000	8,525.0000	10.071	0	0	0
14/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	42,351.0000	44,058.0000	4.031	0	0	0
14/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	3,099.0000	2,780.0000	(10.294)	0	0	0
14/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	26,327.0000	27,786.0000	5.542	0	0	0
14/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	5,923.0000	5,356.0000	(9.573)	0	0	0
14/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	4,263.0000	3,838.0000	(9.970)	0	0	0
14/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	34,139.0000	35,740.0000	4.690	0	0	0
14/02/2006	R153	2006/11/02			Bond Future	7.2200	7.1640	(0.776)	0.0000	0.0000	0
14/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	16,056.0000	17,111.0000	6.571	0	0	0
14/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	50,309.0000	52,004.0000	3.369	0	0	0
14/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	43,340.0000	44,930.0000	3.669	0	0	0
14/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	14,957.0000	13,959.0000	(6.672)	0	0	0
14/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,553.0000	4,194.0000	(7.885)	0	0	0
14/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,344.0000	5,880.0000	(7.314)	0	0	100
14/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	19,136.0000	17,938.0000	(6.260)	0	0	0
14/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	6,962.0000	7,606.0000	9.250	0	0	0
14/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	57,624.0000	59,408.0000	3.096	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
14/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,194.0000	2,923.0000	(8.485)	0	0	0
14/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	30,666.0000	29,050.0000	(5.270)	0	0	0
14/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	65,210.0000	67,065.0000	2.845	0	0	0
14/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	72,994.0000	74,906.0000	2.619	0	0	0
14/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,463.0000	1,321.0000	(9.706)	0	0	0
14/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,188.0000	1,989.0000	(9.095)	0	0	0
14/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,909.0000	4,347.0000	11.205	0	0	0
14/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	35,774.0000	37,272.0000	4.187	0	0	0
14/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	24,343.0000	22,933.0000	(5.792)	0	0	0
14/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	11,040.0000	11,896.0000	7.754	0	0	0
14/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,622.0000	7,066.0000	(7.295)	0	0	0
14/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	22,066.0000	23,297.0000	5.579	0	0	0
14/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	28,691.0000	30,069.0000	4.803	0	0	0
14/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	9,469.0000	8,793.0000	(7.139)	0	0	0
14/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	11,862.0000	11,038.0000	(6.947)	0	0	0
14/02/2006	R153	2007/02/01			Bond Future	7.2320	7.1730	(0.816)	0.0000	0.0000	0
14/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	18,006.0000	17,011.0000	(5.526)	0	0	0
14/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	18,623.0000	19,654.0000	5.536	0	0	0
14/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	50,765.0000	52,309.0000	3.041	0	0	0
14/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	8,285.0000	7,804.0000	(5.806)	0	0	0
14/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	57,086.0000	58,714.0000	2.852	0	0	0
14/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	6,462.0000	6,064.0000	(6.159)	0	0	0
14/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	63,669.0000	65,370.0000	2.672	0	0	0
14/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	10,486.0000	9,913.0000	(5.464)	0	0	0
14/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	44,747.0000	46,199.0000	3.245	0	0	0
14/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	11,806.0000	11,155.0000	(5.514)	0	0	0
14/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	37,771.0000	39,145.0000	3.638	0	0	0
14/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	26,151.0000	24,830.0000	(5.051)	0	0	0
14/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	13,701.0000	14,575.0000	6.379	0	0	0
14/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,974.0000	4,650.0000	(6.514)	0	0	0
14/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,690.0000	20,538.0000	(5.311)	0	0	0
14/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	31,028.0000	32,308.0000	4.125	0	0	0
14/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	13,435.0000	12,689.0000	(5.553)	0	0	0
14/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	15,463.0000	14,604.0000	(5.555)	0	0	0
14/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	70,470.0000	72,236.0000	2.506	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
14/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,778.0000	3,518.0000	(6.882)	0	0	0
14/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	9,476.0000	10,180.0000	7.429	0	0	0
14/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	31,486.0000	29,991.0000	(4.748)	0	0	0
14/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	24,607.0000	25,773.0000	4.738	0	0	0
14/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	6,044.0000	6,574.0000	8.769	0	0	0
14/02/2006	R157	2006/05/04			Bond Future	7.3410	7.2890	(0.708)	0.0000	0.0000	7
14/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	948.0000	730.0000	(22.996)	0	0	0
14/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	11,815.0000	13,689.0000	15.861	0	0	0
14/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	23,653.0000	26,437.0000	11.770	0	0	50
14/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	10,332.0000	8,722.0000	(15.583)	0	0	0
14/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	19,516.0000	16,997.0000	(12.907)	0	0	0
14/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	38,768.0000	42,266.0000	9.023	0	0	0
14/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	93,771.0000	98,057.0000	4.571	0	0	0
14/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	74,871.0000	79,047.0000	5.578	0	0	0
14/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	4,841.0000	3,945.0000	(18.509)	0	0	0
14/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	439.0000	332.0000	(24.374)	0	0	0
14/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	56,188.0000	60,141.0000	7.035	0	0	0
14/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	131,076.0000	135,452.0000	3.339	0	0	0
14/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	2,063.0000	1,623.0000	(21.328)	0	0	0
14/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	62.0000	44.0000	(29.032)	0	0	0
14/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	16.0000	11.0000	(31.250)	0	0	0
14/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	149,320.0000	153,709.0000	2.939	0	0	0
14/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	207.0000	154.0000	(25.604)	0	0	115
14/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	33,564.0000	30,129.0000	(10.234)	0	0	0
14/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	112,566.0000	116,907.0000	3.856	0	0	0
14/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	4,413.0000	5,371.0000	21.709	0	0	0
14/02/2006	R157	2006/08/03			Bond Future	7.3390	7.2850	(0.736)	0.0000	0.0000	0
14/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	27,317.0000	24,901.0000	(8.844)	0	0	0
14/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	31,785.0000	34,420.0000	8.290	0	0	0
14/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	4,352.0000	3,839.0000	(11.788)	0	0	0
14/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	2,514.0000	2,189.0000	(12.928)	0	0	0
14/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	19,960.0000	22,001.0000	10.225	0	0	0
14/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	129,695.0000	133,957.0000	3.286	0	0	0
14/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	112,554.0000	116,687.0000	3.672	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
14/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,388.0000	1,191.0000	(14.193)	0	0	0
14/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	95,767.0000	99,712.0000	4.119	0	0	0
14/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	10,946.0000	12,346.0000	12.790	0	0	0
14/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	61,913.0000	65,396.0000	5.626	0	0	0
14/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	39,247.0000	36,189.0000	(7.792)	0	0	0
14/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	8,852.0000	7,877.0000	(11.014)	0	0	0
14/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	12,805.0000	11,463.0000	(10.480)	0	0	100
14/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	146,956.0000	151,302.0000	2.957	0	0	0
14/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	18,607.0000	16,784.0000	(9.797)	0	0	0
14/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	46,120.0000	49,236.0000	6.756	0	0	0
14/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	78,604.0000	82,355.0000	4.772	0	0	0
14/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	6,180.0000	5,473.0000	(11.440)	0	0	0
14/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	731.0000	619.0000	(15.321)	0	0	0
14/02/2006	R157	2006/11/02			Bond Future	7.3430	7.2870	(0.763)	0.0000	0.0000	0
14/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	9,688.0000	8,888.0000	(8.258)	0	0	117
14/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	6,652.0000	6,058.0000	(8.930)	0	0	0
14/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	25,975.0000	24,042.0000	(7.442)	0	0	0
14/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	98,670.0000	102,380.0000	3.760	0	0	0
14/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	34,348.0000	31,960.0000	(6.952)	0	0	0
14/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	9,791.0000	10,914.0000	11.470	0	0	0
14/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	15,532.0000	14,292.0000	(7.984)	0	0	0
14/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	67,024.0000	70,295.0000	4.880	0	0	0
14/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	20,028.0000	18,477.0000	(7.744)	0	0	0
14/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	52,231.0000	55,191.0000	5.667	0	0	0
14/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	26,847.0000	28,969.0000	7.904	0	0	0
14/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	45,108.0000	42,222.0000	(6.398)	0	0	0
14/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	38,517.0000	41,094.0000	6.691	0	0	0
14/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	58,556.0000	55,168.0000	(5.786)	0	0	0
14/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	17,174.0000	18,798.0000	9.456	0	0	0
14/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	113,851.0000	117,768.0000	3.440	0	0	0
14/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,847.0000	1,644.0000	(10.991)	0	0	0
14/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	161,673.0000	165,979.0000	2.663	0	0	0
14/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,906.0000	2,606.0000	(10.323)	0	0	0
14/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	82,613.0000	86,129.0000	4.256	0	0	0
14/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	145,519.0000	149,730.0000	2.894	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
14/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	177,861.0000	182,237.0000	2.460	0	0	0
14/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	129,527.0000	133,609.0000	3.151	0	0	0
14/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	4,453.0000	4,025.0000	(9.611)	0	0	0
14/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	12,197.0000	11,203.0000	(8.150)	0	0	0
14/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,144.0000	1,010.0000	(11.713)	0	0	0
14/02/2006	R157	2007/02/01			Bond Future	7.3550	7.2970	(0.789)	0.0000	0.0000	0
14/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	7,860.0000	7,296.0000	(7.176)	0	0	0
14/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	43,557.0000	46,098.0000	5.834	0	0	0
14/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	160,926.0000	165,037.0000	2.555	0	0	0
14/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	32,269.0000	30,260.0000	(6.226)	0	0	0
14/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	146,164.0000	150,150.0000	2.727	0	0	0
14/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	39,913.0000	37,522.0000	(5.991)	0	0	0
14/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	10,528.0000	9,815.0000	(6.772)	0	0	0
14/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	31,661.0000	33,821.0000	6.822	0	0	0
14/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	131,681.0000	135,519.0000	2.915	0	0	0
14/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	5,785.0000	5,347.0000	(7.571)	0	0	0
14/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	175,869.0000	180,082.0000	2.396	0	0	0
14/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,198.0000	3,862.0000	(8.004)	0	0	0
14/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	13,904.0000	13,019.0000	(6.365)	0	0	0
14/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	117,588.0000	121,252.0000	3.116	0	0	0
14/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	103,997.0000	107,464.0000	3.334	0	0	0
14/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	18,110.0000	17,027.0000	(5.980)	0	0	0
14/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	49,595.0000	46,777.0000	(5.682)	0	0	0
14/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	21,433.0000	23,164.0000	8.076	0	0	0
14/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	72,733.0000	75,838.0000	4.269	0	0	0
14/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	27,257.0000	25,561.0000	(6.222)	0	0	0
14/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	23,449.0000	22,004.0000	(6.162)	0	0	0
14/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	20,441.0000	19,197.0000	(6.086)	0	0	0
14/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	88,196.0000	91,502.0000	3.748	0	0	0
14/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	57,721.0000	60,575.0000	4.944	0	0	0
14/02/2006	R186	2006/05/04			Bond Future	6.9760	6.9250	(0.731)	0.0000	0.0000	0
14/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	12,718.0000	10,670.0000	(16.103)	0	0	0
14/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	43,526.0000	38,614.0000	(11.285)	0	0	0
14/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	242,837.0000	249,938.0000	2.924	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
14/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	49,985.0000	55,045.0000	10.123	0	0	0
14/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	23.0000	16.0000	(30.435)	0	0	0
14/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	11,609.0000	13,805.0000	18.916	0	0	0
14/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	6,688.0000	5,498.0000	(17.793)	0	0	0
14/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	3,342.0000	4,221.0000	26.302	0	0	0
14/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	216,631.0000	223,716.0000	3.271	0	0	0
14/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	161,840.0000	168,779.0000	4.288	0	0	0
14/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	81.0000	58.0000	(28.395)	0	0	0
14/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	739.0000	570.0000	(22.869)	0	0	0
14/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	76,651.0000	82,569.0000	7.721	0	0	0
14/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	71,862.0000	65,634.0000	(8.667)	0	0	0
14/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	189,583.0000	196,625.0000	3.714	0	0	0
14/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	257.0000	191.0000	(25.681)	0	0	0
14/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	27,193.0000	30,956.0000	13.838	0	0	0
14/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	23,867.0000	20,522.0000	(14.015)	0	0	0
14/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	133,754.0000	140,474.0000	5.024	0	0	0
14/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	1,923.0000	1,536.0000	(20.125)	0	0	0
14/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	105,006.0000	111,437.0000	6.124	0	0	0
14/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	3,539.0000	2,862.0000	(19.130)	0	0	0
14/02/2006	R186	2006/08/03			Bond Future	6.9680	6.9150	(0.761)	0.0000	0.0000	0
14/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	62,498.0000	67,326.0000	7.725	0	0	0
14/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	24,397.0000	21,883.0000	(10.305)	0	0	0
14/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	53,075.0000	48,527.0000	(8.569)	0	0	0
14/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	35,480.0000	32,048.0000	(9.673)	0	0	0
14/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	22,502.0000	25,295.0000	12.412	0	0	0
14/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	87,674.0000	93,181.0000	6.281	0	0	0
14/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	17,101.0000	15,267.0000	(10.725)	0	0	0
14/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	5,338.0000	4,682.0000	(12.289)	0	0	0
14/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,016.0000	8,011.0000	(11.147)	0	0	0
14/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	39,885.0000	43,794.0000	9.801	0	0	0
14/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	166,475.0000	173,161.0000	4.016	0	0	0
14/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	873.0000	735.0000	(15.808)	0	0	0
14/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	243,277.0000	250,480.0000	2.961	0	0	0
14/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,661.0000	1,418.0000	(14.630)	0	0	0
14/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	141,057.0000	147,393.0000	4.492	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
14/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,247.0000	10,900.0000	(10.999)	0	0	0
14/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	114,116.0000	120,110.0000	5.253	0	0	0
14/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	268,066.0000	275,332.0000	2.711	0	0	0
14/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	442.0000	366.0000	(17.195)	0	0	0
14/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	192,237.0000	199,171.0000	3.607	0	0	0
14/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	3,037.0000	2,629.0000	(13.434)	0	0	0
14/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	217,936.0000	225,035.0000	3.257	0	0	0
14/02/2006	R186	2006/11/02			Bond Future	6.9600	6.9070	(0.761)	0.0000	0.0000	0
14/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	27,811.0000	25,668.0000	(7.706)	0	0	0
14/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	173,684.0000	179,926.0000	3.594	0	0	0
14/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	124,474.0000	130,044.0000	4.475	0	0	0
14/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	150,356.0000	156,246.0000	3.917	0	0	0
14/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	18,132.0000	16,727.0000	(7.749)	0	0	0
14/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	35,521.0000	32,828.0000	(7.581)	0	0	0
14/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	98,971.0000	104,122.0000	5.205	0	0	0
14/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	22,228.0000	20,503.0000	(7.760)	0	0	0
14/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	197,532.0000	204,058.0000	3.304	0	0	0
14/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	12,543.0000	11,491.0000	(8.387)	0	0	0
14/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	51,722.0000	55,617.0000	7.531	0	0	0
14/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	46,254.0000	42,855.0000	(7.349)	0	0	0
14/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	74,438.0000	79,040.0000	6.182	0	0	0
14/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	8,491.0000	7,723.0000	(9.045)	0	0	0
14/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	5,627.0000	5,081.0000	(9.703)	0	0	0
14/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	221,592.0000	228,340.0000	3.045	0	0	0
14/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,651.0000	3,272.0000	(10.381)	0	0	0
14/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	18,953.0000	21,084.0000	11.244	0	0	0
14/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	245,606.0000	252,521.0000	2.815	0	0	0
14/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	33,414.0000	36,458.0000	9.110	0	0	0
14/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	84,223.0000	79,059.0000	(6.131)	0	0	0
14/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	62,657.0000	58,406.0000	(6.785)	0	0	0
14/02/2006	R186	2007/02/01			Bond Future	6.9560	6.9010	(0.791)	0.0000	0.0000	0
14/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	42,854.0000	40,008.0000	(6.641)	0	0	0
14/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	82,023.0000	86,694.0000	5.695	0	0	0
14/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	52,734.0000	49,255.0000	(6.597)	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
14/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	58,704.0000	62,742.0000	6.879	0	0	0
14/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	25,994.0000	24,322.0000	(6.432)	0	0	0
14/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	157,828.0000	163,672.0000	3.703	0	0	0
14/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	30,128.0000	28,158.0000	(6.539)	0	0	0
14/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	179,803.0000	185,994.0000	3.443	0	0	0
14/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	132,181.0000	137,728.0000	4.197	0	0	0
14/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	19,234.0000	17,908.0000	(6.894)	0	0	0
14/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	225,141.0000	231,867.0000	2.987	0	0	0
14/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	7,126.0000	6,532.0000	(8.336)	0	0	0
14/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	248,047.0000	254,969.0000	2.791	0	0	0
14/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	10,069.0000	9,279.0000	(7.846)	0	0	0
14/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	202,322.0000	208,805.0000	3.204	0	0	0
14/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	35,540.0000	33,188.0000	(6.618)	0	0	0
14/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	14,021.0000	12,987.0000	(7.375)	0	0	0
14/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	68,119.0000	63,869.0000	(6.239)	0	0	0
14/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	106,720.0000	111,885.0000	4.840	0	0	0
14/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	88,162.0000	83,057.0000	(5.790)	0	0	0
14/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	23,958.0000	26,370.0000	10.068	0	0	0
14/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	39,650.0000	42,916.0000	8.237	0	0	0
14/02/2006	R194	2006/05/04			Bond Future	7.0920	7.0690	(0.324)	0.0000	0.0000	50
14/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,835.0000	3,589.0000	(6.415)	0	0	0
14/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,691.0000	14,296.0000	(2.689)	0	0	0
14/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	778.0000	848.0000	8.997	0	0	0
14/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,245.0000	2,396.0000	6.726	0	0	0
14/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,451.0000	10,073.0000	(3.617)	0	0	0
14/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	15.0000	17.0000	13.333	0	0	0
14/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	160.0000	180.0000	12.500	0	0	0
14/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,707.0000	6,379.0000	(4.890)	0	0	0
14/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
14/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,280.0000	32,677.0000	1.230	0	0	0
14/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,134.0000	28,530.0000	1.408	0	0	0
14/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,983.0000	24,375.0000	1.634	0	0	0
14/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	34.0000	29.0000	(14.706)	0	0	0
14/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,858.0000	20,241.0000	1.929	0	0	0
14/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	109.0000	95.0000	(12.844)	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
14/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	982.0000	889.0000	(9.470)	0	0	0
14/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
14/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,997.0000	8,301.0000	3.801	0	0	0
14/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	469.0000	419.0000	(10.661)	0	0	0
14/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,752.0000	12,099.0000	2.953	0	0	0
14/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	222.0000	195.0000	(12.162)	0	0	0
14/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,988.0000	1,829.0000	(7.998)	0	0	0
14/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,750.0000	16,120.0000	2.349	0	0	0
14/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,712.0000	4,950.0000	5.051	0	0	0
14/02/2006	R194	2006/08/03			Bond Future	7.0410	7.0140	(0.383)	0.0000	0.0000	0
14/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	169.0000	155.0000	(8.284)	0	0	0
14/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,985.0000	29,376.0000	1.349	0	0	0
14/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,766.0000	6,490.0000	(4.079)	0	0	0
14/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	541.0000	504.0000	(6.839)	0	0	0
14/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,509.0000	25,890.0000	1.494	0	0	0
14/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	310.0000	286.0000	(7.742)	0	0	0
14/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,390.0000	2,520.0000	5.439	0	0	0
14/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,818.0000	19,167.0000	1.855	0	0	0
14/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,405.0000	2,275.0000	(5.405)	0	0	0
14/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,369.0000	3,199.0000	(5.046)	0	0	0
14/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,245.0000	1,171.0000	(5.944)	0	0	0
14/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,256.0000	9,531.0000	2.971	0	0	0
14/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,267.0000	12,574.0000	2.503	0	0	0
14/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	905.0000	849.0000	(6.188)	0	0	0
14/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,496.0000	6,731.0000	3.618	0	0	0
14/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,710.0000	1,613.0000	(5.673)	0	0	0
14/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,106.0000	22,474.0000	1.665	0	0	0
14/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,489.0000	15,820.0000	2.137	0	0	0
14/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,211.0000	4,395.0000	4.370	0	0	0
14/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,826.0000	4,605.0000	(4.579)	0	0	0
14/02/2006	R194	2006/11/02			Bond Future	7.0040	6.9720	(0.457)	0.0000	0.0000	0
14/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,305.0000	1,240.0000	(4.981)	0	0	0
14/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,797.0000	8,509.0000	(3.274)	0	0	0
14/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,522.0000	4,345.0000	(3.914)	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
14/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,378.0000	2,496.0000	4.962	0	0	0
14/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,635.0000	7,863.0000	2.986	0	0	0
14/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3,796.0000	3,953.0000	4.136	0	0	0
14/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,943.0000	10,616.0000	(2.988)	0	0	0
14/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	619.0000	664.0000	7.270	0	0	0
14/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,320.0000	1,399.0000	5.985	0	0	0
14/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	7,023.0000	6,775.0000	(3.531)	0	0	0
14/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,461.0000	13,100.0000	(2.682)	0	0	0
14/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	3,687.0000	3,538.0000	(4.041)	0	0	0
14/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,949.0000	10,207.0000	2.593	0	0	0
14/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	5,591.0000	5,380.0000	(3.774)	0	0	0
14/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,824.0000	1,740.0000	(4.605)	0	0	0
14/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,455.0000	17,778.0000	1.850	0	0	0
14/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	20,032.0000	20,374.0000	1.707	0	0	0
14/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	5,540.0000	5,735.0000	3.520	0	0	0
14/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	15,016.0000	15,317.0000	2.005	0	0	0
14/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,034.0000	2,909.0000	(4.120)	0	0	0
14/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,494.0000	2,389.0000	(4.210)	0	0	0
14/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	12,433.0000	12,714.0000	2.260	0	0	0
14/02/2006	R194	2007/02/01			Bond Future	6.9860	6.9500	(0.515)	0.0000	0.0000	0
14/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9,889.0000	10,111.0000	2.245	0	0	0
14/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,078.0000	6,863.0000	(3.038)	0	0	0
14/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,644.0000	4,800.0000	3.359	0	0	0
14/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,263.0000	3,390.0000	3.892	0	0	0
14/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,617.0000	4,469.0000	(3.206)	0	0	0
14/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	6,182.0000	6,363.0000	2.928	0	0	0
14/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,769.0000	9,496.0000	(2.795)	0	0	0
14/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,038.0000	5,848.0000	(3.147)	0	0	0
14/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,285.0000	8,041.0000	(2.945)	0	0	0
14/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	11,911.0000	12,151.0000	2.015	0	0	0
14/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,799.0000	18,085.0000	1.607	0	0	0
14/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	14,052.0000	14,305.0000	1.800	0	0	0
14/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,149.0000	2,247.0000	4.560	0	0	0
14/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,886.0000	1,814.0000	(3.818)	0	0	0
14/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	4,090.0000	3,958.0000	(3.227)	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
14/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,812.0000	20,111.0000	1.509	0	0	0
14/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,876.0000	16,146.0000	1.701	0	0	0
14/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,690.0000	3,572.0000	(3.198)	0	0	0
14/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,984.0000	2,883.0000	(3.385)	0	0	0
14/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,481.0000	11,179.0000	(2.630)	0	0	0
14/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,386.0000	2,300.0000	(3.604)	0	0	0
14/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	5,257.0000	5,089.0000	(3.196)	0	0	0
14/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,254.0000	1,323.0000	5.502	0	0	0
14/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,970.0000	8,173.0000	2.547	0	0	0
14/02/2006	R201	2006/05/04			Bond Future	7.3210	7.2690	(0.710)	0.0000	0.0000	0
14/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	1,322.0000	1,066.0000	(19.365)	0	0	0
14/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	2,415.0000	1,974.0000	(18.261)	0	0	0
14/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	46,516.0000	49,551.0000	6.525	0	0	0
14/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	32,602.0000	35,324.0000	8.349	0	0	0
14/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	61,082.0000	64,302.0000	5.272	0	0	0
14/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	4,467.0000	3,714.0000	(16.857)	0	0	0
14/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	8,239.0000	6,993.0000	(15.123)	0	0	0
14/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	31.0000	23.0000	(25.806)	0	0	0
14/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	20,093.0000	22,322.0000	11.093	0	0	0
14/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	119,480.0000	122,946.0000	2.901	0	0	0
14/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	75,858.0000	79,183.0000	4.383	0	0	0
14/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	100.0000	75.0000	(25.000)	0	0	0
14/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	740.0000	590.0000	(20.270)	0	0	0
14/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	286.0000	221.0000	(22.727)	0	0	0
14/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	90,467.0000	93,877.0000	3.769	0	0	0
14/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	105,056.0000	108,505.0000	3.283	0	0	0
14/02/2006	R201	2006/08/03			Bond Future	7.3210	7.2670	(0.738)	0.0000	0.0000	0
14/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	50,362.0000	53,117.0000	5.470	0	0	0
14/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	7,218.0000	6,445.0000	(10.709)	0	0	0
14/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	10,011.0000	8,969.0000	(10.409)	0	0	0
14/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	5,313.0000	4,734.0000	(10.898)	0	0	0
14/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	25,727.0000	27,848.0000	8.244	0	0	0
14/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	63,789.0000	66,738.0000	4.623	0	0	0
14/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	14,135.0000	12,729.0000	(9.947)	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
14/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	37,529.0000	40,016.0000	6.627	0	0	0
14/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	90,677.0000	93,916.0000	3.572	0	0	0
14/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	2,394.0000	2,105.0000	(12.072)	0	0	0
14/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	77,516.0000	80,605.0000	3.985	0	0	0
14/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	3,996.0000	3,556.0000	(11.011)	0	0	0
14/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	104,145.0000	107,492.0000	3.214	0	0	0
14/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,375.0000	1,195.0000	(13.091)	0	0	0
14/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	757.0000	649.0000	(14.267)	0	0	0
14/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	117,743.0000	121,163.0000	2.905	0	0	0
14/02/2006	R201	2006/11/02			Bond Future	7.3230	7.2670	(0.765)	0.0000	0.0000	0
14/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	31,173.0000	33,244.0000	6.644	0	0	0
14/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	26,322.0000	24,459.0000	(7.078)	0	0	0
14/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	21,660.0000	23,371.0000	7.899	0	0	0
14/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	19,975.0000	18,472.0000	(7.524)	0	0	0
14/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,838.0000	2,568.0000	(9.514)	0	0	0
14/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,217.0000	3,841.0000	(8.916)	0	0	0
14/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	42,588.0000	44,949.0000	5.544	0	0	0
14/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	34,556.0000	32,293.0000	(6.549)	0	0	0
14/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	13,737.0000	15,047.0000	9.536	0	0	0
14/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	7,684.0000	8,584.0000	11.713	0	0	0
14/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	117,189.0000	120,492.0000	2.819	0	0	0
14/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	15,824.0000	14,611.0000	(7.666)	0	0	0
14/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	54,791.0000	57,379.0000	4.723	0	0	0
14/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	44,966.0000	42,293.0000	(5.944)	0	0	0
14/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	67,486.0000	70,251.0000	4.097	0	0	0
14/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	12,746.0000	11,760.0000	(7.736)	0	0	0
14/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	92,349.0000	95,415.0000	3.320	0	0	0
14/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,124.0000	5,615.0000	(8.312)	0	0	0
14/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	80,463.0000	83,367.0000	3.609	0	0	0
14/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	10,441.0000	9,633.0000	(7.739)	0	0	0
14/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	8,693.0000	8,023.0000	(7.707)	0	0	0
14/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	104,635.0000	107,833.0000	3.056	0	0	0
14/02/2006	R201	2007/02/01			Bond Future	7.3310	7.2730	(0.791)	0.0000	0.0000	0
14/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	17,545.0000	16,434.0000	(6.332)	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
14/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	34,790.0000	36,841.0000	5.895	0	0	0
14/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	20,482.0000	19,172.0000	(6.396)	0	0	0
14/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	70,455.0000	73,113.0000	3.773	0	0	0
14/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	47,251.0000	44,673.0000	(5.456)	0	0	0
14/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	58,107.0000	60,606.0000	4.301	0	0	0
14/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	15,233.0000	14,280.0000	(6.256)	0	0	0
14/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	10,197.0000	9,528.0000	(6.561)	0	0	0
14/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	13,412.0000	12,587.0000	(6.151)	0	0	0
14/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	5,633.0000	5,216.0000	(7.403)	0	0	0
14/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	37,855.0000	35,644.0000	(5.841)	0	0	0
14/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	10,390.0000	11,421.0000	9.923	0	0	0
14/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	83,033.0000	85,818.0000	3.354	0	0	0
14/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	17,046.0000	18,445.0000	8.207	0	0	0
14/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	116,930.0000	120,124.0000	2.732	0	0	0
14/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	105,290.0000	108,368.0000	2.923	0	0	0
14/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	24,357.0000	22,798.0000	(6.401)	0	0	0
14/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	93,960.0000	96,902.0000	3.131	0	0	0
14/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	7,637.0000	7,104.0000	(6.979)	0	0	0
14/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	46,115.0000	48,415.0000	4.988	0	0	0
14/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	30,318.0000	28,453.0000	(6.151)	0	0	0
14/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	25,272.0000	27,017.0000	6.905	0	0	0
14/02/2006	R203	2006/05/04			Bond Future	7.3190	7.2670	(0.710)	0.0000	0.0000	0
14/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	17,649.0000	15,351.0000	(13.021)	0	0	0
14/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	12,127.0000	13,987.0000	15.338	0	0	0
14/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	0
14/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	66.0000	44.0000	(33.333)	0	0	0
14/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	5,377.0000	6,411.0000	19.230	0	0	0
14/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	31,226.0000	28,101.0000	(10.008)	0	0	0
14/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	123,639.0000	127,796.0000	3.362	0	0	0
14/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
14/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	89,018.0000	93,154.0000	4.646	0	0	0
14/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	106,516.0000	110,669.0000	3.899	0	0	0
14/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	8,537.0000	7,121.0000	(16.587)	0	0	0
14/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	53,686.0000	57,559.0000	7.214	0	0	0
14/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	3,451.0000	2,740.0000	(20.603)	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
14/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	1,144.0000	859.0000	(24.913)	0	0	0
14/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	307.0000	217.0000	(29.316)	0	0	0
14/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	22,846.0000	25,588.0000	12.002	0	0	0
14/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	71,276.0000	75,344.0000	5.707	0	0	0
14/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	37,110.0000	40,558.0000	9.291	0	0	0
14/02/2006	R203	2006/08/03			Bond Future	7.3170	7.2630	(0.738)	0.0000	0.0000	0
14/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	379.0000	299.0000	(21.108)	0	0	0
14/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	36,691.0000	33,843.0000	(7.762)	0	0	0
14/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	122,240.0000	126,463.0000	3.455	0	0	0
14/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	88,805.0000	92,881.0000	4.590	0	0	0
14/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	105,562.0000	109,737.0000	3.955	0	0	0
14/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	11,396.0000	12,802.0000	12.338	0	0	0
14/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	948.0000	769.0000	(18.882)	0	0	0
14/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,551.0000	7,462.0000	(12.735)	0	0	0
14/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	41,874.0000	45,039.0000	7.558	0	0	0
14/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	138.0000	106.0000	(23.188)	0	0	0
14/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	29,237.0000	31,855.0000	8.954	0	0	0
14/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	19,010.0000	21,017.0000	10.558	0	0	0
14/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	24,292.0000	22,044.0000	(9.254)	0	0	0
14/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,490.0000	3,831.0000	(14.677)	0	0	0
14/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,159.0000	1,798.0000	(16.721)	0	0	0
14/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	14,984.0000	13,347.0000	(10.925)	0	0	0
14/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	72,272.0000	76,165.0000	5.387	0	0	0
14/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	56,428.0000	60,023.0000	6.371	0	0	0
14/02/2006	R203	2006/11/02			Bond Future	7.3190	7.2640	(0.751)	0.0000	0.0000	0
14/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,239.0000	1,049.0000	(15.335)	0	0	0
14/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	104,757.0000	108,832.0000	3.890	0	0	0
14/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,414.0000	2,078.0000	(13.919)	0	0	0
14/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	15,726.0000	17,282.0000	9.894	0	0	0
14/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,433.0000	3,876.0000	(12.565)	0	0	0
14/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	71,726.0000	68,196.0000	(4.922)	0	0	0
14/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	5,847.0000	6,581.0000	12.553	0	0	0
14/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	9,900.0000	11,007.0000	11.182	0	0	0
14/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	55,121.0000	51,963.0000	(5.729)	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
14/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	40,776.0000	38,067.0000	(6.644)	0	0	0
14/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	45,251.0000	48,261.0000	6.652	0	0	0
14/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	33,441.0000	35,990.0000	7.622	0	0	0
14/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	73,355.0000	77,063.0000	5.055	0	0	0
14/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	19,562.0000	17,846.0000	(8.772)	0	0	0
14/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	88,837.0000	92,766.0000	4.423	0	0	0
14/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,682.0000	6,819.0000	(11.234)	0	0	0
14/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	12,589.0000	11,335.0000	(9.961)	0	0	0
14/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	58,687.0000	62,089.0000	5.797	0	0	0
14/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	23,554.0000	25,605.0000	8.708	0	0	0
14/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	28,908.0000	26,694.0000	(7.659)	0	0	0
14/02/2006	R203	2007/02/01			Bond Future	7.3280	7.2710	(0.778)	0.0000	0.0000	0
14/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	58,707.0000	55,639.0000	(5.226)	0	0	0
14/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	8,897.0000	9,823.0000	10.408	0	0	0
14/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	13,561.0000	14,838.0000	9.417	0	0	0
14/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	74,341.0000	70,922.0000	(4.599)	0	0	0
14/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	27,631.0000	29,735.0000	7.615	0	0	0
14/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	48,312.0000	51,249.0000	6.079	0	0	0
14/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	33,582.0000	31,341.0000	(6.673)	0	0	0
14/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	45,084.0000	42,415.0000	(5.920)	0	0	0
14/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	60,833.0000	64,130.0000	5.420	0	0	0
14/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,854.0000	15,447.0000	(8.348)	0	0	0
14/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	19,764.0000	21,440.0000	8.480	0	0	0
14/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	11,312.0000	10,265.0000	(9.256)	0	0	0
14/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	37,179.0000	39,712.0000	6.813	0	0	0
14/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	24,208.0000	22,396.0000	(7.485)	0	0	0
14/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	74,479.0000	78,078.0000	4.832	0	0	0
14/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,308.0000	6,562.0000	(10.208)	0	0	0
14/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	119,298.0000	123,438.0000	3.470	0	0	0
14/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,709.0000	2,378.0000	(12.219)	0	0	0
14/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,552.0000	1,346.0000	(13.273)	0	0	0
14/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,540.0000	4,032.0000	(11.189)	0	0	0
14/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	103,983.0000	107,997.0000	3.860	0	0	0
14/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	88,958.0000	92,795.0000	4.313	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
14/02/2006	R204	2006/05/04			Bond Future	7.2990	7.2480	(0.699)	0.0000	0.0000	0
14/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	58,338.0000	62,385.0000	6.937	0	0	0
14/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	1,154.0000	871.0000	(24.523)	0	0	0
14/02/2006	R204	2006/08/03			Bond Future	7.2980	7.2450	(0.726)	0.0000	0.0000	0
14/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,687.0000	4,015.0000	(14.338)	0	0	0
14/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	61,255.0000	65,026.0000	6.156	0	0	0
14/02/2006	R204	2006/11/02			Bond Future	7.2990	7.2450	(0.740)	0.0000	0.0000	0
14/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	21,470.0000	19,694.0000	(8.272)	0	0	0
14/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	37,879.0000	40,569.0000	7.102	0	0	0
14/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	27,231.0000	29,425.0000	8.057	0	0	0
14/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	31,283.0000	29,010.0000	(7.266)	0	0	0
14/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	129,486.0000	133,827.0000	3.352	0	0	0
14/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	43,697.0000	40,926.0000	(6.341)	0	0	0
14/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	18,644.0000	20,340.0000	9.097	0	0	0
14/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	50,431.0000	53,580.0000	6.244	0	0	0
14/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	58,708.0000	55,477.0000	(5.504)	0	0	0
14/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	7,407.0000	8,253.0000	11.422	0	0	0
14/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	812.0000	686.0000	(15.517)	0	0	0
14/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	12,099.0000	13,335.0000	10.216	0	0	0
14/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,086.0000	12,769.0000	(9.350)	0	0	0
14/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	76,144.0000	72,523.0000	(4.755)	0	0	0
14/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,812.0000	7,888.0000	(10.486)	0	0	0
14/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	64,584.0000	68,127.0000	5.486	0	0	0
14/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	112,736.0000	116,977.0000	3.762	0	0	0
14/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,969.0000	2,585.0000	(12.934)	0	0	0
14/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,594.0000	1,368.0000	(14.178)	0	0	0
14/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	96,125.0000	100,209.0000	4.249	0	0	0
14/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,247.0000	4,634.0000	(11.683)	0	0	0
14/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	79,951.0000	83,805.0000	4.820	0	0	0
14/02/2006	R204	2007/02/01			Bond Future	7.3050	7.2490	(0.767)	0.0000	0.0000	0
14/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	47,330.0000	44,575.0000	(5.821)	0	0	0
14/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	53,013.0000	56,136.0000	5.891	0	0	0
14/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	61,759.0000	58,583.0000	(5.143)	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
14/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	15,318.0000	16,708.0000	9.074	0	0	0
14/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	17,637.0000	16,193.0000	(8.187)	0	0	0
14/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	22,137.0000	23,948.0000	8.181	0	0	0
14/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	66,400.0000	69,892.0000	5.259	0	0	0
14/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	96,263.0000	100,308.0000	4.202	0	0	0
14/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	80,920.0000	84,721.0000	4.697	0	0	0
14/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,644.0000	1,431.0000	(12.956)	0	0	0
14/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	128,256.0000	132,610.0000	3.395	0	0	0
14/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,842.0000	10,767.0000	(9.078)	0	0	0
14/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	25,345.0000	23,482.0000	(7.351)	0	0	0
14/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,856.0000	2,515.0000	(11.940)	0	0	0
14/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	78,388.0000	74,837.0000	(4.530)	0	0	0
14/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	41,045.0000	43,749.0000	6.588	0	0	0
14/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,661.0000	6,895.0000	(9.999)	0	0	0
14/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	112,129.0000	116,355.0000	3.769	0	0	0
14/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	10,144.0000	11,160.0000	10.016	0	0	0
14/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,770.0000	4,248.0000	(10.943)	0	0	0
14/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	30,713.0000	32,972.0000	7.355	0	0	0
14/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	35,198.0000	32,890.0000	(6.557)	0	0	0
14/02/2006	R207	2006/05/04			Bond Future	7.2680	7.2160	(0.715)	0.0000	0.0000	0
14/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	61,218.0000	65,427.0000	6.875	0	0	0
14/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	1,043.0000	780.0000	(25.216)	0	0	0
14/02/2006	R207	2006/08/03			Bond Future	7.2670	7.2140	(0.729)	0.0000	0.0000	0
14/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	64,053.0000	67,921.0000	6.039	0	0	0
14/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,419.0000	3,779.0000	(14.483)	0	0	0
14/02/2006	R207	2006/11/02			Bond Future	7.2660	7.2110	(0.757)	0.0000	0.0000	0
14/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,018.0000	3,271.0000	(18.591)	0	0	0
14/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	132,245.0000	136,870.0000	3.497	0	0	0
14/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	31,060.0000	27,923.0000	(10.100)	0	0	0
14/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	8,411.0000	9,903.0000	17.739	0	0	0
14/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	48,187.0000	44,348.0000	(7.967)	0	0	0
14/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	3,623.0000	4,412.0000	21.778	0	0	0
14/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	60,616.0000	64,913.0000	7.089	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
14/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
14/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	9,124.0000	7,711.0000	(15.487)	0	0	0
14/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,515.0000	1,184.0000	(21.848)	0	0	0
14/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	16,604.0000	18,965.0000	14.219	0	0	0
14/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	78,636.0000	83,141.0000	5.729	0	0	0
14/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	28,496.0000	31,710.0000	11.279	0	0	0
14/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	30.0000	20.0000	(33.333)	0	0	0
14/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	114,734.0000	119,352.0000	4.025	0	0	0
14/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	131.0000	93.0000	(29.008)	0	0	0
14/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	17,948.0000	15,681.0000	(12.631)	0	0	0
14/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	96,811.0000	101,401.0000	4.741	0	0	0
14/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	485.0000	363.0000	(25.155)	0	0	0
14/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	43,532.0000	47,413.0000	8.915	0	0	0
14/02/2006	R207	2007/02/01			Bond Future	7.2690	7.2130	(0.770)	0.0000	0.0000	0
14/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	69,677.0000	73,285.0000	5.178	0	0	0
14/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	23,889.0000	25,808.0000	8.033	0	0	0
14/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	17,139.0000	15,725.0000	(8.250)	0	0	0
14/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,473.0000	10,425.0000	(9.134)	0	0	0
14/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	55,963.0000	59,205.0000	5.793	0	0	0
14/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	46,519.0000	43,783.0000	(5.881)	0	0	0
14/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	34,455.0000	32,174.0000	(6.620)	0	0	0
14/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,602.0000	4,096.0000	(10.995)	0	0	0
14/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,404.0000	6,660.0000	(10.049)	0	0	0
14/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	32,879.0000	35,254.0000	7.223	0	0	0
14/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,585.0000	1,379.0000	(12.997)	0	0	0
14/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	60,953.0000	57,782.0000	(5.202)	0	0	0
14/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	84,465.0000	88,377.0000	4.632	0	0	0
14/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	132,225.0000	136,676.0000	3.366	0	0	0
14/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	116,017.0000	120,343.0000	3.729	0	0	0
14/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	100,011.0000	104,161.0000	4.150	0	0	0
14/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,753.0000	2,424.0000	(11.951)	0	0	0
14/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	16,675.0000	18,160.0000	8.906	0	0	0
14/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	11,146.0000	12,242.0000	9.833	0	0	0
14/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	43,618.0000	46,442.0000	6.474	0	0	0
14/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	24,715.0000	22,884.0000	(7.408)	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
14/02/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	77,683.0000	74,124.0000	(4.581)	0	0	0
<b>Grand Total:</b>										<b>1,872</b>