

Derivatives High/Low Report

High/Low for 15/02/2006

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
15/02/2006	GOVI 2006/05/04			jGovi	243.3310	244.5460	0.499	0.0000	0.0000	699
15/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	48.0000	20.0000	(58.333)	0	0	0
15/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	133,358.0000	145,480.0000	9.090	0	0	0
15/02/2006	GOVI 2006/08/03			jGovi	247.7330	248.9710	0.500	0.0000	0.0000	0
15/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	177,461.0000	189,784.0000	6.944	0	0	0
15/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	131.0000	74.0000	(43.511)	0	0	0
15/02/2006	GOVI 2006/11/02			jGovi	252.1770	253.4060	0.487	0.0000	0.0000	0
15/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	221,873.0000	234,124.0000	5.522	0	0	0
15/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	103.0000	64.0000	(37.864)	0	0	0
15/02/2006	GOVI 2007/02/01			jGovi	256.6160	257.8170	0.468	0.0000	0.0000	0
15/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	56.0000	36.0000	(35.714)	0	0	0
15/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	266,216.0000	278,206.0000	4.504	0	0	0
15/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
15/02/2006	J153 2010/08/31			jSwap	7.1780	7.0920	(1.198)	0.0000	0.0000	0
15/02/2006	J157 2015/09/15			jSwap	7.2820	7.1720	(1.511)	0.0000	0.0000	0
15/02/2006	J186 2026/12/21			jSwap	6.8810	6.7990	(1.192)	0.0000	0.0000	0
15/02/2006	J194 2008/02/28			jSwap	7.1010	7.0400	(0.859)	0.0000	0.0000	0

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15/02/2006	J201	2014/12/22			jSwap	7.2620	7.1490	(1.556)	0.0000	0.0000	0
15/02/2006	J203	2017/09/15			jSwap	7.2510	7.1460	(1.448)	0.0000	0.0000	0
15/02/2006	J204	2018/12/21			jSwap	7.2390	7.1410	(1.354)	0.0000	0.0000	0
15/02/2006	J207	2020/01/15			jSwap	7.2070	7.1140	(1.290)	0.0000	0.0000	0
15/02/2006	JBAR	2005/03/16			jBar	7.1000	7.1000	-	0.0000	0.0000	0
15/02/2006	JFRA	2006/05/04			jFra	7.0490	6.9960	(0.752)	0.0000	0.0000	0
15/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	643.0000	572.0000	(11.042)	0	0	0
15/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	523.0000	582.0000	11.281	0	0	0
15/02/2006	JFRA	2006/08/03			jFra	7.0140	6.9450	(0.984)	0.0000	0.0000	0
15/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	922.0000	1,006.0000	9.111	0	0	0
15/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	957.0000	871.0000	(8.986)	0	0	0
15/02/2006	JFRA	2006/11/02			jFra	7.0590	6.9790	(1.133)	0.0000	0.0000	0
15/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,298.0000	1,197.0000	(7.781)	0	0	0
15/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,154.0000	1,248.0000	8.146	0	0	0
15/02/2006	JFRA	2007/02/01			jFra	7.1490	7.0430	(1.483)	0.0000	0.0000	500
15/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,038.0000	934.0000	(10.019)	0	0	0
15/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,898.0000	2,054.0000	8.219	0	0	0
15/02/2006	JFRA	2007/05/03			jFra	7.2560	7.1560	(1.378)	0.0000	0.0000	0
15/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,943.0000	2,081.0000	7.102	0	0	0
15/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,345.0000	1,238.0000	(7.955)	0	0	0
15/02/2006	JFRA	2007/08/02			jFra	7.3310	7.2600	(0.968)	0.0000	0.0000	0
15/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,000.0000	2,093.0000	4.650	0	0	0
15/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,587.0000	1,506.0000	(5.104)	0	0	0

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15/02/2006	JFRA	2007/11/01			jFra	7.4410	7.3120	(1.734)	0.0000	0.0000	0
15/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,949.0000	1,786.0000	(8.363)	0	0	0
15/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,104.0000	2,282.0000	8.460	0	0	0
15/02/2006	JN02	2006/05/04			jNote	7.2020	7.1240	(1.083)	0.0000	0.0000	0
15/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	8,863.0000	8,129.0000	(8.282)	0	0	0
15/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,717.0000	10,425.0000	7.286	0	0	0
15/02/2006	JN02	2006/08/03			jNote	7.2480	7.1730	(1.035)	0.0000	0.0000	0
15/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,632.0000	14,311.0000	4.981	0	0	0
15/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,593.0000	12,877.0000	(5.267)	0	0	0
15/02/2006	JN02	2006/11/02			jNote	7.2960	7.2290	(0.918)	0.0000	0.0000	0
15/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	16,436.0000	17,034.0000	3.638	0	0	0
15/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,289.0000	16,642.0000	(3.742)	0	0	0
15/02/2006	JN05	2006/05/04			jNote	7.3710	7.2890	(1.112)	0.0000	0.0000	0
15/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	11,991.0000	10,049.0000	(16.195)	0	0	0
15/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	6,956.0000	8,424.0000	21.104	0	0	0
15/02/2006	JN05	2006/08/03			jNote	7.3980	7.3140	(1.135)	0.0000	0.0000	0
15/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	10,715.0000	12,263.0000	14.447	0	0	0
15/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	16,869.0000	14,929.0000	(11.500)	0	0	0
15/02/2006	JN05	2006/11/02			jNote	7.4270	7.3410	(1.158)	0.0000	0.0000	0
15/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	13,383.0000	14,977.0000	11.911	0	0	0
15/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	20,736.0000	18,763.0000	(9.515)	0	0	0
15/02/2006	JN10	2006/05/04			jNote	7.3910	7.3010	(1.218)	0.0000	0.0000	0
15/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	15,029.0000	11,117.0000	(26.030)	0	0	0
15/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	5,109.0000	7,516.0000	47.113	0	0	0
15/02/2006	JN10	2006/08/03			jNote	7.4030	7.3130	(1.216)	0.0000	0.0000	0
15/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	8,836.0000	11,435.0000	29.414	0	0	0
15/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	19,591.0000	15,881.0000	(18.937)	0	0	0

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15/02/2006	JN10	2006/11/02			jNote	7.4150	7.3270	(1.187)	0.0000	0.0000	0
15/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	11,608.0000	14,214.0000	22.450	0	0	0
15/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	23,195.0000	19,642.0000	(15.318)	0	0	0
15/02/2006	JROD	2006/02/28			jRod	6.6940	6.6920	(0.030)	0.0000	0.0000	0
15/02/2006	JROD	2006/03/31			jRod	6.8110	6.8070	(0.059)	0.0000	0.0000	0
15/02/2006	JROD	2006/04/28			jRod	6.9490	6.9450	(0.058)	0.0000	0.0000	0
15/02/2006	JROD	2006/05/31			jRod	6.9240	6.9230	(0.014)	0.0000	0.0000	0
15/02/2006	JROD	2006/06/30			jRod	6.9970	6.9960	(0.014)	0.0000	0.0000	0
15/02/2006	JROD	2006/07/31			jRod	7.0680	7.0660	(0.028)	0.0000	0.0000	0
15/02/2006	JROD	2006/08/31			jRod	7.0060	7.0050	(0.014)	0.0000	0.0000	0
15/02/2006	R153	2006/05/04			Bond Future	7.1840	7.0820	(1.420)	0.0000	0.0000	13
15/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	9,458.0000	11,930.0000	26.137	0	0	0
15/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	6,739.0000	4,994.0000	(25.894)	0	0	0
15/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	72,088.0000	76,298.0000	5.840	0	0	0
15/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	54.0000	31.0000	(42.593)	0	0	0
15/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	24,925.0000	28,552.0000	14.552	0	0	0
15/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	15.0000	8.0000	(46.667)	0	0	0
15/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	81,568.0000	85,783.0000	5.167	0	0	0
15/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
15/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	1,858.0000	1,267.0000	(31.808)	0	0	0
15/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	62,534.0000	66,728.0000	6.707	0	0	0
15/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	172.0000	104.0000	(39.535)	0	0	0
15/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	43,461.0000	47,509.0000	9.314	0	0	0
15/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	942.0000	623.0000	(33.864)	0	0	0
15/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	34,022.0000	37,919.0000	11.454	0	0	0
15/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	477.0000	307.0000	(35.639)	0	0	20
15/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1,480.0000	2,247.0000	51.824	0	0	0
15/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	4,388.0000	5,983.0000	36.349	0	0	0

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15/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,956.0000	57,105.0000	7.835	0	0	0
15/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	12,009.0000	9,386.0000	(21.842)	0	0	0
15/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	19,553.0000	16,102.0000	(17.649)	0	0	0
15/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	3,601.0000	2,552.0000	(29.131)	0	0	0
15/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	16,549.0000	19,718.0000	19.149	0	0	0
15/02/2006	R153	2006/08/03			Bond Future	7.1680	7.0590	(1.521)	0.0000	0.0000	1
15/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	10,625.0000	8,775.0000	(17.412)	0	0	0
15/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	13,818.0000	16,229.0000	17.448	0	0	0
15/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	3,838.0000	3,079.0000	(19.776)	0	0	0
15/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,672.0000	1,305.0000	(21.950)	0	0	0
15/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	2,780.0000	2,219.0000	(20.180)	0	0	0
15/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	44,058.0000	47,757.0000	8.396	0	0	0
15/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	27,786.0000	31,019.0000	11.635	0	0	0
15/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	60,707.0000	64,739.0000	6.642	0	0	0
15/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	5,356.0000	4,328.0000	(19.193)	0	0	0
15/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	962.0000	733.0000	(23.805)	0	0	0
15/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	52,231.0000	56,124.0000	7.453	0	0	0
15/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	528.0000	393.0000	(25.568)	0	0	0
15/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	69,367.0000	73,493.0000	5.948	0	0	0
15/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	7,533.0000	6,145.0000	(18.426)	0	0	100
15/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	20,393.0000	23,266.0000	14.088	0	0	0
15/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	35,740.0000	39,242.0000	9.799	0	0	0
15/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	15,099.0000	12,694.0000	(15.928)	0	0	0
15/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	8,525.0000	10,380.0000	21.760	0	0	0
15/02/2006	R153	2006/11/02			Bond Future	7.1640	7.0500	(1.591)	0.0000	0.0000	0
15/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	17,111.0000	19,432.0000	13.564	0	0	0
15/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	13,959.0000	12,083.0000	(13.439)	0	0	0
15/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	5,880.0000	5,039.0000	(14.303)	0	0	100
15/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	44,930.0000	48,285.0000	7.467	0	0	0
15/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	52,004.0000	55,557.0000	6.832	0	0	0
15/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,194.0000	3,552.0000	(15.308)	0	0	0
15/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	7,606.0000	9,083.0000	19.419	0	0	0
15/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	22,933.0000	20,214.0000	(11.856)	0	0	0
15/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,923.0000	2,445.0000	(16.353)	0	0	0

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15/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	67,065.0000	70,915.0000	5.741	0	0	0
15/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	59,408.0000	63,125.0000	6.257	0	0	0
15/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,989.0000	1,643.0000	(17.396)	0	0	0
15/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,321.0000	1,077.0000	(18.471)	0	0	0
15/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	74,906.0000	78,858.0000	5.276	0	0	0
15/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	29,050.0000	25,888.0000	(10.885)	0	0	0
15/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	4,347.0000	5,381.0000	23.787	0	0	0
15/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,066.0000	6,051.0000	(14.365)	0	0	0
15/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	11,896.0000	13,813.0000	16.115	0	0	0
15/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	17,938.0000	15,659.0000	(12.705)	0	0	0
15/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	23,297.0000	25,963.0000	11.444	0	0	0
15/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	11,038.0000	9,509.0000	(13.852)	0	0	0
15/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	30,069.0000	33,019.0000	9.811	0	0	0
15/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	37,272.0000	40,453.0000	8.535	0	0	0
15/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	8,793.0000	7,548.0000	(14.159)	0	0	0
15/02/2006	R153	2007/02/01			Bond Future	7.1730	7.0560	(1.631)	0.0000	0.0000	0
15/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	19,654.0000	21,835.0000	11.097	0	0	0
15/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	17,011.0000	15,163.0000	(10.864)	0	0	0
15/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	72,236.0000	75,806.0000	4.942	0	0	0
15/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	52,309.0000	55,468.0000	6.039	0	0	0
15/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	7,804.0000	6,934.0000	(11.148)	0	0	0
15/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	9,913.0000	8,868.0000	(10.542)	0	0	0
15/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	58,714.0000	62,029.0000	5.646	0	0	0
15/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	65,370.0000	68,823.0000	5.282	0	0	0
15/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,650.0000	4,073.0000	(12.409)	0	0	0
15/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	6,064.0000	5,350.0000	(11.774)	0	0	0
15/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	6,574.0000	7,752.0000	17.919	0	0	0
15/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	46,199.0000	49,183.0000	6.459	0	0	0
15/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	39,145.0000	41,982.0000	7.247	0	0	0
15/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	14,575.0000	16,447.0000	12.844	0	0	0
15/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	20,538.0000	18,382.0000	(10.498)	0	0	0
15/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	11,155.0000	9,963.0000	(10.686)	0	0	0
15/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	25,773.0000	28,216.0000	9.479	0	0	0
15/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	32,308.0000	34,967.0000	8.230	0	0	0
15/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	12,689.0000	11,319.0000	(10.797)	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
15/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	14,604.0000	13,017.0000	(10.867)	0	0	0
15/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,518.0000	3,058.0000	(13.076)	0	0	0
15/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	29,991.0000	27,139.0000	(9.510)	0	0	0
15/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	24,830.0000	22,335.0000	(10.048)	0	0	0
15/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	10,180.0000	11,714.0000	15.069	0	0	0
15/02/2006	R157	2006/05/04			Bond Future	7.2890	7.1690	(1.646)	0.0000	0.0000	7
15/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	79,047.0000	88,927.0000	12.499	0	0	0
15/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	730.0000	399.0000	(45.342)	0	0	0
15/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	5,371.0000	8,347.0000	55.409	0	0	0
15/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	16,997.0000	12,040.0000	(29.164)	0	0	0
15/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	116,907.0000	127,043.0000	8.670	0	0	0
15/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	332.0000	176.0000	(46.988)	0	0	0
15/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	8,722.0000	5,769.0000	(33.857)	0	0	0
15/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	135,452.0000	145,639.0000	7.521	0	0	0
15/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	44.0000	21.0000	(52.273)	0	0	0
15/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	153,709.0000	163,913.0000	6.639	0	0	0
15/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	11.0000	5.0000	(54.545)	0	0	0
15/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	154.0000	80.0000	(48.052)	0	0	115
15/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	30,129.0000	22,894.0000	(24.013)	0	0	0
15/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	13,689.0000	18,942.0000	38.374	0	0	0
15/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	98,057.0000	108,112.0000	10.254	0	0	0
15/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	26,437.0000	33,694.0000	27.450	0	0	50
15/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	60,141.0000	69,653.0000	15.816	0	0	0
15/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	42,266.0000	50,949.0000	20.544	0	0	0
15/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	3,945.0000	2,418.0000	(38.707)	0	0	0
15/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	1,623.0000	924.0000	(43.068)	0	0	0
15/02/2006	R157	2006/08/03			Bond Future	7.2850	7.1600	(1.716)	7.3100	7.3100	2
15/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	5,473.0000	4,127.0000	(24.593)	0	0	0
15/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,191.0000	843.0000	(29.219)	0	0	0
15/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	3,839.0000	2,877.0000	(25.059)	0	0	0
15/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	116,687.0000	126,484.0000	8.396	0	0	0
15/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	82,355.0000	91,401.0000	10.984	0	0	0
15/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	151,302.0000	161,500.0000	6.740	0	0	0
15/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	619.0000	425.0000	(31.341)	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
15/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	2,189.0000	1,595.0000	(27.136)	0	0	0
15/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	99,712.0000	109,141.0000	9.456	0	0	0
15/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	34,420.0000	41,128.0000	19.489	0	0	0
15/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	36,189.0000	29,648.0000	(18.075)	0	0	0
15/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	16,784.0000	13,100.0000	(21.949)	0	0	0
15/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	24,901.0000	19,881.0000	(20.160)	0	0	0
15/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	22,001.0000	27,373.0000	24.417	0	0	0
15/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	12,346.0000	16,196.0000	31.184	0	0	0
15/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	133,957.0000	144,000.0000	7.497	0	0	0
15/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	65,396.0000	73,899.0000	13.002	0	0	0
15/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	7,877.0000	5,989.0000	(23.969)	0	0	0
15/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	11,463.0000	8,815.0000	(23.100)	0	0	100
15/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	49,236.0000	56,979.0000	15.726	0	0	0
15/02/2006	R157	2006/11/02			Bond Future	7.2870	7.1590	(1.757)	0.0000	0.0000	0
15/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	10,914.0000	13,927.0000	27.607	0	0	0
15/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	55,168.0000	47,799.0000	(13.357)	0	0	0
15/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	18,798.0000	23,012.0000	22.417	0	0	0
15/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	24,042.0000	20,041.0000	(16.642)	0	0	0
15/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	41,094.0000	47,476.0000	15.530	0	0	0
15/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	31,960.0000	26,940.0000	(15.707)	0	0	0
15/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	28,969.0000	34,332.0000	18.513	0	0	0
15/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	8,888.0000	7,298.0000	(17.889)	0	0	117
15/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	102,380.0000	111,173.0000	8.589	0	0	0
15/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	42,222.0000	36,053.0000	(14.611)	0	0	0
15/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	11,203.0000	9,214.0000	(17.754)	0	0	0
15/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	86,129.0000	94,522.0000	9.745	0	0	0
15/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	117,768.0000	126,990.0000	7.831	0	0	0
15/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	14,292.0000	11,786.0000	(17.534)	0	0	0
15/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	18,477.0000	15,308.0000	(17.151)	0	0	0
15/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	70,295.0000	78,172.0000	11.206	0	0	0
15/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	6,058.0000	4,898.0000	(19.148)	0	0	0
15/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	55,191.0000	62,405.0000	13.071	0	0	0
15/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	4,025.0000	3,202.0000	(20.447)	0	0	0
15/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	133,609.0000	143,169.0000	7.155	0	0	0
15/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	182,237.0000	192,373.0000	5.562	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
15/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,644.0000	1,265.0000	(23.054)	0	0	0
15/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,010.0000	764.0000	(24.356)	0	0	0
15/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,606.0000	2,039.0000	(21.757)	0	0	0
15/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	165,979.0000	175,983.0000	6.027	0	0	0
15/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	149,730.0000	159,546.0000	6.556	0	0	0
15/02/2006	R157	2007/02/01			Bond Future	7.2970	7.1670	(1.782)	0.0000	0.0000	0
15/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	46,098.0000	52,213.0000	13.265	0	0	0
15/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,260.0000	26,105.0000	(13.731)	0	0	0
15/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	37,522.0000	32,528.0000	(13.310)	0	0	0
15/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	33,821.0000	39,097.0000	15.600	0	0	0
15/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	107,464.0000	115,536.0000	7.511	0	0	0
15/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	19,197.0000	16,664.0000	(13.195)	0	0	0
15/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	91,502.0000	99,240.0000	8.457	0	0	0
15/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	22,004.0000	19,049.0000	(13.429)	0	0	0
15/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	75,838.0000	83,153.0000	9.646	0	0	0
15/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	121,252.0000	129,743.0000	7.003	0	0	0
15/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	13,019.0000	11,239.0000	(13.672)	0	0	0
15/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	135,519.0000	144,372.0000	6.533	0	0	0
15/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	9,815.0000	8,398.0000	(14.437)	0	0	0
15/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	3,862.0000	3,212.0000	(16.831)	0	0	0
15/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	180,082.0000	189,703.0000	5.343	0	0	0
15/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	25,561.0000	22,077.0000	(13.630)	0	0	0
15/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	5,347.0000	4,490.0000	(16.028)	0	0	0
15/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	7,296.0000	6,185.0000	(15.228)	0	0	0
15/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	150,150.0000	159,309.0000	6.100	0	0	0
15/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	165,037.0000	174,450.0000	5.704	0	0	0
15/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	60,575.0000	67,361.0000	11.203	0	0	0
15/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	17,027.0000	14,830.0000	(12.903)	0	0	0
15/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	23,164.0000	27,480.0000	18.632	0	0	0
15/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	46,777.0000	40,822.0000	(12.731)	0	0	0
15/02/2006	R186	2006/05/04			Bond Future	6.9250	6.8390	(1.242)	0.0000	0.0000	0
15/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	82,569.0000	93,097.0000	12.751	0	0	0
15/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	55,045.0000	64,316.0000	16.843	0	0	0
15/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	1,536.0000	1,052.0000	(31.510)	0	0	0

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15/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	20,522.0000	15,652.0000	(23.731)	0	0	0
15/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	5,498.0000	3,917.0000	(28.756)	0	0	0
15/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	30,956.0000	38,195.0000	23.385	0	0	0
15/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	140,474.0000	152,100.0000	8.276	0	0	0
15/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	10,670.0000	7,832.0000	(26.598)	0	0	0
15/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	111,437.0000	122,677.0000	10.086	0	0	0
15/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	2,862.0000	1,992.0000	(30.398)	0	0	0
15/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	16.0000	9.0000	(43.750)	0	0	0
15/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	38,614.0000	31,041.0000	(19.612)	0	0	0
15/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	249,938.0000	262,040.0000	4.842	0	0	0
15/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	13,805.0000	18,342.0000	32.865	0	0	0
15/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	65,634.0000	55,532.0000	(15.391)	0	0	0
15/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	168,779.0000	180,689.0000	7.057	0	0	0
15/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	4,221.0000	6,229.0000	47.572	0	0	0
15/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	570.0000	370.0000	(35.088)	0	0	0
15/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	223,716.0000	235,801.0000	5.402	0	0	0
15/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	191.0000	117.0000	(38.743)	0	0	0
15/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	196,625.0000	208,661.0000	6.121	0	0	0
15/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	58.0000	33.0000	(43.103)	0	0	0
15/02/2006	R186	2006/08/03			Bond Future	6.9150	6.8270	(1.273)	0.0000	0.0000	0
15/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	10,900.0000	8,957.0000	(17.826)	0	0	0
15/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	8,011.0000	6,574.0000	(17.938)	0	0	0
15/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	147,393.0000	158,276.0000	7.384	0	0	0
15/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	120,110.0000	130,486.0000	8.639	0	0	0
15/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	93,181.0000	102,824.0000	10.349	0	0	0
15/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	67,326.0000	75,923.0000	12.769	0	0	0
15/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	21,883.0000	18,160.0000	(17.013)	0	0	0
15/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	15,267.0000	12,591.0000	(17.528)	0	0	0
15/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	43,794.0000	50,933.0000	16.301	0	0	0
15/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	32,048.0000	26,868.0000	(16.163)	0	0	0
15/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	199,171.0000	210,931.0000	5.904	0	0	0
15/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	4,682.0000	3,766.0000	(19.564)	0	0	0
15/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	173,161.0000	184,563.0000	6.585	0	0	0
15/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,629.0000	2,070.0000	(21.263)	0	0	0
15/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	225,035.0000	237,029.0000	5.330	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
15/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	250,480.0000	262,619.0000	4.846	0	0	0
15/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	48,527.0000	41,487.0000	(14.507)	0	0	0
15/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	366.0000	270.0000	(26.230)	0	0	0
15/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	275,332.0000	287,555.0000	4.439	0	0	0
15/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	735.0000	554.0000	(24.626)	0	0	0
15/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,418.0000	1,093.0000	(22.920)	0	0	0
15/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	25,295.0000	30,574.0000	20.870	0	0	0
15/02/2006	R186	2006/11/02			Bond Future	6.9070	6.8170	(1.303)	0.0000	0.0000	0
15/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	55,617.0000	62,765.0000	12.852	0	0	0
15/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	42,855.0000	37,484.0000	(12.533)	0	0	0
15/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	79,040.0000	87,349.0000	10.512	0	0	0
15/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	32,828.0000	28,617.0000	(12.827)	0	0	0
15/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	36,458.0000	42,163.0000	15.648	0	0	0
15/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	156,246.0000	166,612.0000	6.634	0	0	0
15/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	20,503.0000	17,847.0000	(12.954)	0	0	0
15/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	179,926.0000	190,853.0000	6.073	0	0	0
15/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	130,044.0000	139,907.0000	7.584	0	0	0
15/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	104,122.0000	113,317.0000	8.831	0	0	0
15/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	58,406.0000	51,592.0000	(11.667)	0	0	0
15/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	25,668.0000	22,343.0000	(12.954)	0	0	0
15/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	11,491.0000	9,898.0000	(13.863)	0	0	0
15/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	16,727.0000	14,574.0000	(12.871)	0	0	0
15/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	7,723.0000	6,576.0000	(14.852)	0	0	0
15/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,272.0000	2,720.0000	(16.870)	0	0	0
15/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	204,058.0000	215,430.0000	5.573	0	0	0
15/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	79,059.0000	70,647.0000	(10.640)	0	0	0
15/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	252,521.0000	264,488.0000	4.739	0	0	0
15/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	21,084.0000	25,191.0000	19.479	0	0	0
15/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	228,340.0000	240,053.0000	5.130	0	0	0
15/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	5,081.0000	4,275.0000	(15.863)	0	0	0
15/02/2006	R186	2007/02/01			Bond Future	6.9010	6.8110	(1.304)	0.0000	0.0000	0
15/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	137,728.0000	147,174.0000	6.858	0	0	0
15/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	42,916.0000	48,739.0000	13.568	0	0	0
15/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	111,885.0000	120,740.0000	7.914	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
15/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	63,869.0000	57,259.0000	(10.349)	0	0	0
15/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	86,694.0000	94,776.0000	9.322	0	0	0
15/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	163,672.0000	173,576.0000	6.051	0	0	0
15/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	33,188.0000	29,610.0000	(10.781)	0	0	0
15/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	24,322.0000	21,794.0000	(10.394)	0	0	0
15/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	40,008.0000	35,658.0000	(10.873)	0	0	0
15/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	12,987.0000	11,452.0000	(11.820)	0	0	0
15/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	62,742.0000	69,820.0000	11.281	0	0	0
15/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	17,908.0000	15,920.0000	(11.101)	0	0	0
15/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	49,255.0000	43,901.0000	(10.870)	0	0	0
15/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	83,057.0000	75,023.0000	(9.673)	0	0	0
15/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	6,532.0000	5,665.0000	(13.273)	0	0	0
15/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	185,994.0000	196,438.0000	5.615	0	0	0
15/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	254,969.0000	266,534.0000	4.536	0	0	0
15/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	231,867.0000	243,136.0000	4.860	0	0	0
15/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	208,805.0000	219,703.0000	5.219	0	0	0
15/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	9,279.0000	8,115.0000	(12.544)	0	0	0
15/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	26,370.0000	30,768.0000	16.678	0	0	0
15/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	28,158.0000	25,172.0000	(10.604)	0	0	0
15/02/2006	R194	2006/05/04			Bond Future	7.0690	6.9830	(1.217)	0.0000	0.0000	50
15/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	95.0000	61.0000	(35.789)	0	0	0
15/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,375.0000	25,851.0000	6.055	0	0	0
15/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,241.0000	21,695.0000	7.183	0	0	0
15/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,530.0000	30,014.0000	5.202	0	0	0
15/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	29.0000	18.0000	(37.931)	0	0	0
15/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,379.0000	5,246.0000	(17.761)	0	0	0
15/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,073.0000	8,698.0000	(13.650)	0	0	0
15/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
15/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	848.0000	1,202.0000	41.745	0	0	0
15/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	17.0000	34.0000	100.000	0	0	0
15/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	180.0000	292.0000	62.222	0	0	0
15/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,296.0000	12,826.0000	(10.283)	0	0	0
15/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,677.0000	34,164.0000	4.551	0	0	0
15/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,950.0000	5,958.0000	20.364	0	0	0
15/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	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
15/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,589.0000	2,793.0000	(22.179)	0	0	0
15/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,829.0000	1,350.0000	(26.189)	0	0	0
15/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,099.0000	13,453.0000	11.191	0	0	0
15/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,301.0000	9,528.0000	14.781	0	0	0
15/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	419.0000	285.0000	(31.981)	0	0	0
15/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	889.0000	628.0000	(29.359)	0	0	0
15/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,120.0000	17,542.0000	8.821	0	0	0
15/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	195.0000	129.0000	(33.846)	0	0	0
15/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,396.0000	3,087.0000	28.840	0	0	0
15/02/2006	R194	2006/08/03			Bond Future	7.0140	6.9140	(1.426)	0.0000	0.0000	0
15/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	849.0000	685.0000	(19.317)	0	0	0
15/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,520.0000	3,082.0000	22.302	0	0	0
15/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,490.0000	5,550.0000	(14.484)	0	0	0
15/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	155.0000	118.0000	(23.871)	0	0	0
15/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,199.0000	2,649.0000	(17.193)	0	0	0
15/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,376.0000	30,840.0000	4.984	0	0	0
15/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,820.0000	17,099.0000	8.085	0	0	0
15/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,167.0000	20,505.0000	6.981	0	0	0
15/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,171.0000	949.0000	(18.958)	0	0	0
15/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,890.0000	27,327.0000	5.550	0	0	0
15/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,395.0000	5,165.0000	17.520	0	0	0
15/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,474.0000	23,870.0000	6.212	0	0	0
15/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,613.0000	1,313.0000	(18.599)	0	0	0
15/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	286.0000	222.0000	(22.378)	0	0	0
15/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,731.0000	7,682.0000	14.129	0	0	0
15/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	504.0000	399.0000	(20.833)	0	0	0
15/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,574.0000	13,775.0000	9.551	0	0	0
15/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,531.0000	10,624.0000	11.468	0	0	0
15/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,275.0000	1,867.0000	(17.934)	0	0	0
15/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,605.0000	3,873.0000	(15.896)	0	0	0
15/02/2006	R194	2006/11/02			Bond Future	6.9720	6.8620	(1.578)	0.0000	0.0000	0
15/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	5,380.0000	4,717.0000	(12.323)	0	0	0
15/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	5,735.0000	6,469.0000	12.799	0	0	0
15/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,240.0000	1,054.0000	(15.000)	0	0	0

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15/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,345.0000	3,795.0000	(12.658)	0	0	0
15/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	20,374.0000	21,585.0000	5.944	0	0	0
15/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,509.0000	7,572.0000	(11.012)	0	0	0
15/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,496.0000	2,956.0000	18.429	0	0	0
15/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3,953.0000	4,555.0000	15.229	0	0	0
15/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,616.0000	9,537.0000	(10.164)	0	0	0
15/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,863.0000	8,710.0000	10.772	0	0	0
15/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,100.0000	11,893.0000	(9.214)	0	0	0
15/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,399.0000	1,716.0000	22.659	0	0	0
15/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	6,775.0000	5,980.0000	(11.734)	0	0	0
15/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	664.0000	854.0000	28.614	0	0	0
15/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	3,538.0000	3,083.0000	(12.860)	0	0	0
15/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	10,207.0000	11,148.0000	9.219	0	0	0
15/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,778.0000	18,930.0000	6.480	0	0	0
15/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,389.0000	2,075.0000	(13.144)	0	0	0
15/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,740.0000	1,496.0000	(14.023)	0	0	0
15/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,909.0000	2,531.0000	(12.994)	0	0	0
15/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	12,714.0000	13,733.0000	8.015	0	0	0
15/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	15,317.0000	16,400.0000	7.071	0	0	0
15/02/2006	R194	2007/02/01			Bond Future	6.9500	6.8330	(1.683)	0.0000	0.0000	0
15/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,041.0000	7,292.0000	(9.315)	0	0	0
15/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,863.0000	6,206.0000	(9.573)	0	0	0
15/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,800.0000	5,349.0000	11.438	0	0	0
15/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,390.0000	3,847.0000	13.481	0	0	0
15/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,247.0000	2,606.0000	15.977	0	0	0
15/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	10,111.0000	10,879.0000	7.596	0	0	0
15/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,496.0000	8,649.0000	(8.920)	0	0	0
15/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,469.0000	4,030.0000	(9.823)	0	0	0
15/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	20,111.0000	21,113.0000	4.982	0	0	0
15/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,958.0000	3,571.0000	(9.778)	0	0	0
15/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,814.0000	1,610.0000	(11.246)	0	0	0
15/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,300.0000	2,054.0000	(10.696)	0	0	0
15/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	18,085.0000	19,045.0000	5.308	0	0	0
15/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,883.0000	2,590.0000	(10.163)	0	0	0
15/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	16,146.0000	17,059.0000	5.655	0	0	0

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15/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	12,151.0000	12,970.0000	6.740	0	0	0
15/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	14,305.0000	15,167.0000	6.026	0	0	0
15/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,572.0000	3,228.0000	(9.630)	0	0	0
15/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,848.0000	5,275.0000	(9.798)	0	0	0
15/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,179.0000	10,230.0000	(8.489)	0	0	0
15/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	6,363.0000	6,996.0000	9.948	0	0	0
15/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	5,089.0000	4,589.0000	(9.825)	0	0	0
15/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	8,173.0000	8,879.0000	8.638	0	0	0
15/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,323.0000	1,580.0000	19.426	0	0	0
15/02/2006	R201	2006/05/04			Bond Future	7.2690	7.1500	(1.637)	0.0000	0.0000	0
15/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	64,302.0000	71,898.0000	11.813	0	0	0
15/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	6,993.0000	4,714.0000	(32.590)	0	0	0
15/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	22,322.0000	28,049.0000	25.656	0	0	0
15/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	49,551.0000	56,825.0000	14.680	0	0	0
15/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	1,974.0000	1,242.0000	(37.082)	0	0	0
15/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	1,066.0000	657.0000	(38.368)	0	0	0
15/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	35,324.0000	42,023.0000	18.964	0	0	0
15/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	3,714.0000	2,407.0000	(35.191)	0	0	0
15/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	23.0000	11.0000	(52.174)	0	0	0
15/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	75.0000	40.0000	(46.667)	0	0	0
15/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	108,505.0000	116,476.0000	7.346	0	0	0
15/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	79,183.0000	86,957.0000	9.818	0	0	0
15/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	590.0000	358.0000	(39.322)	0	0	0
15/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	221.0000	126.0000	(42.986)	0	0	0
15/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	122,946.0000	130,940.0000	6.502	0	0	0
15/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	93,877.0000	101,788.0000	8.427	0	0	0
15/02/2006	R201	2006/08/03			Bond Future	7.2670	7.1430	(1.706)	0.0000	0.0000	0
15/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	4,734.0000	3,631.0000	(23.300)	0	0	0
15/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	27,848.0000	33,193.0000	19.193	0	0	0
15/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	40,016.0000	46,131.0000	15.281	0	0	0
15/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	12,729.0000	9,916.0000	(22.099)	0	0	0
15/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	8,969.0000	6,927.0000	(22.767)	0	0	0
15/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	6,445.0000	4,954.0000	(23.134)	0	0	0
15/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	80,605.0000	87,934.0000	9.092	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
15/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	66,738.0000	73,793.0000	10.571	0	0	0
15/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	93,916.0000	101,543.0000	8.121	0	0	0
15/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	53,117.0000	59,783.0000	12.550	0	0	0
15/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	3,556.0000	2,728.0000	(23.285)	0	0	0
15/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	107,492.0000	115,326.0000	7.288	0	0	0
15/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	121,163.0000	129,132.0000	6.577	0	0	0
15/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,195.0000	871.0000	(27.113)	0	0	0
15/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	2,105.0000	1,575.0000	(25.178)	0	0	0
15/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	649.0000	461.0000	(28.968)	0	0	0
15/02/2006	R201	2006/11/02			Bond Future	7.2670	7.1400	(1.748)	0.0000	0.0000	0
15/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	9,633.0000	8,019.0000	(16.755)	0	0	0
15/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	83,367.0000	90,197.0000	8.193	0	0	0
15/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	95,415.0000	102,580.0000	7.509	0	0	0
15/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	70,251.0000	76,798.0000	9.319	0	0	0
15/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	33,244.0000	38,322.0000	15.275	0	0	0
15/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	8,023.0000	6,693.0000	(16.577)	0	0	0
15/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	18,472.0000	15,390.0000	(16.685)	0	0	0
15/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	11,760.0000	9,778.0000	(16.854)	0	0	0
15/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	32,293.0000	27,503.0000	(14.833)	0	0	0
15/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	14,611.0000	12,150.0000	(16.843)	0	0	0
15/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	24,459.0000	20,582.0000	(15.851)	0	0	0
15/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	5,615.0000	4,620.0000	(17.720)	0	0	0
15/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	23,371.0000	27,654.0000	18.326	0	0	0
15/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	8,584.0000	10,983.0000	27.947	0	0	0
15/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	42,293.0000	36,531.0000	(13.624)	0	0	0
15/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	15,047.0000	18,417.0000	22.396	0	0	0
15/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	44,949.0000	50,648.0000	12.679	0	0	0
15/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	57,379.0000	63,557.0000	10.767	0	0	0
15/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	107,833.0000	115,268.0000	6.895	0	0	0
15/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	3,841.0000	3,116.0000	(18.875)	0	0	0
15/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	120,492.0000	128,138.0000	6.346	0	0	0
15/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,568.0000	2,053.0000	(20.055)	0	0	0
15/02/2006	R201	2007/02/01			Bond Future	7.2730	7.1440	(1.774)	0.0000	0.0000	0
15/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	22,798.0000	19,605.0000	(14.006)	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
15/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	18,445.0000	21,903.0000	18.748	0	0	0
15/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	36,841.0000	41,733.0000	13.279	0	0	0
15/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	35,644.0000	31,017.0000	(12.981)	0	0	0
15/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	28,453.0000	24,593.0000	(13.566)	0	0	0
15/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	27,017.0000	31,242.0000	15.638	0	0	0
15/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	12,587.0000	10,930.0000	(13.164)	0	0	0
15/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	96,902.0000	103,656.0000	6.970	0	0	0
15/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	85,818.0000	92,245.0000	7.489	0	0	0
15/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	9,528.0000	8,199.0000	(13.948)	0	0	0
15/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	7,104.0000	6,056.0000	(14.752)	0	0	0
15/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	5,216.0000	4,403.0000	(15.587)	0	0	0
15/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	108,368.0000	115,404.0000	6.493	0	0	0
15/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	14,280.0000	12,360.0000	(13.445)	0	0	0
15/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	120,124.0000	127,395.0000	6.053	0	0	0
15/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	16,434.0000	14,184.0000	(13.691)	0	0	0
15/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	73,113.0000	79,277.0000	8.431	0	0	0
15/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	11,421.0000	14,039.0000	22.923	0	0	0
15/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	48,415.0000	53,835.0000	11.195	0	0	0
15/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	19,172.0000	16,507.0000	(13.900)	0	0	0
15/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	44,673.0000	39,207.0000	(12.236)	0	0	0
15/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	60,606.0000	66,440.0000	9.626	0	0	0
15/02/2006	R203	2006/05/04			Bond Future	7.2670	7.1540	(1.555)	0.0000	0.0000	0
15/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	28,101.0000	21,898.0000	(22.074)	0	0	0
15/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	127,796.0000	136,906.0000	7.129	0	0	0
15/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
15/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	93,154.0000	102,238.0000	9.752	0	0	0
15/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	44.0000	18.0000	(59.091)	0	0	0
15/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	110,669.0000	119,775.0000	8.228	0	0	0
15/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	6,411.0000	9,318.0000	45.344	0	0	0
15/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
15/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	57,559.0000	66,265.0000	15.125	0	0	0
15/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	217.0000	102.0000	(52.995)	0	0	0
15/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	859.0000	455.0000	(47.031)	0	0	0
15/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,740.0000	1,627.0000	(40.620)	0	0	0
15/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	75,344.0000	84,338.0000	11.937	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
15/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	40,558.0000	48,555.0000	19.717	0	0	0
15/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	15,351.0000	11,079.0000	(27.829)	0	0	0
15/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	13,987.0000	18,825.0000	34.589	0	0	0
15/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,121.0000	4,691.0000	(34.124)	0	0	0
15/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	25,588.0000	32,268.0000	26.106	0	0	0
15/02/2006	R203	2006/08/03			Bond Future	7.2630	7.1460	(1.611)	0.0000	0.0000	0
15/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	109,737.0000	118,912.0000	8.361	0	0	0
15/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	769.0000	488.0000	(36.541)	0	0	0
15/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	299.0000	180.0000	(39.799)	0	0	0
15/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	106.0000	60.0000	(43.396)	0	0	0
15/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	126,463.0000	135,711.0000	7.313	0	0	0
15/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	92,881.0000	101,894.0000	9.704	0	0	0
15/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	33,843.0000	28,123.0000	(16.902)	0	0	0
15/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	12,802.0000	16,377.0000	27.925	0	0	0
15/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	60,023.0000	68,179.0000	13.588	0	0	0
15/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	45,039.0000	52,370.0000	16.277	0	0	0
15/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	3,831.0000	2,693.0000	(29.705)	0	0	0
15/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	13,347.0000	10,278.0000	(22.994)	0	0	0
15/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,798.0000	1,202.0000	(33.148)	0	0	0
15/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	21,017.0000	25,938.0000	23.414	0	0	0
15/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	76,165.0000	84,863.0000	11.420	0	0	0
15/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	22,044.0000	17,672.0000	(19.833)	0	0	0
15/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	7,462.0000	5,499.0000	(26.307)	0	0	0
15/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	31,855.0000	38,080.0000	19.542	0	0	0
15/02/2006	R203	2006/11/02			Bond Future	7.2640	7.1450	(1.638)	0.0000	0.0000	0
15/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,049.0000	730.0000	(30.410)	0	0	0
15/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	38,067.0000	32,580.0000	(14.414)	0	0	0
15/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	51,963.0000	45,443.0000	(12.547)	0	0	0
15/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	11,007.0000	13,792.0000	25.302	0	0	0
15/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	25,605.0000	30,519.0000	19.192	0	0	0
15/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	68,196.0000	60,789.0000	(10.861)	0	0	0
15/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	6,581.0000	8,479.0000	28.841	0	0	0
15/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	48,261.0000	55,199.0000	14.376	0	0	0
15/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	11,335.0000	8,968.0000	(20.882)	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
15/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	17,282.0000	21,099.0000	22.087	0	0	0
15/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	26,694.0000	22,304.0000	(16.446)	0	0	0
15/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,819.0000	5,236.0000	(23.215)	0	0	0
15/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	17,846.0000	14,525.0000	(18.609)	0	0	0
15/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	62,089.0000	69,810.0000	12.435	0	0	0
15/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	108,832.0000	117,817.0000	8.256	0	0	0
15/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	35,990.0000	41,974.0000	16.627	0	0	0
15/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,078.0000	1,495.0000	(28.056)	0	0	0
15/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	92,766.0000	101,487.0000	9.401	0	0	0
15/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,876.0000	2,883.0000	(25.619)	0	0	0
15/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	77,063.0000	85,375.0000	10.786	0	0	0
15/02/2006	R203	2007/02/01			Bond Future	7.2710	7.1510	(1.650)	0.0000	0.0000	0
15/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	15,447.0000	12,789.0000	(17.207)	0	0	0
15/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	51,249.0000	57,814.0000	12.810	0	0	0
15/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	55,639.0000	49,457.0000	(11.111)	0	0	0
15/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	21,440.0000	25,361.0000	18.288	0	0	0
15/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	64,130.0000	71,412.0000	11.355	0	0	0
15/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	42,415.0000	37,114.0000	(12.498)	0	0	0
15/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,265.0000	8,324.0000	(18.909)	0	0	0
15/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	107,997.0000	116,643.0000	8.006	0	0	0
15/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,562.0000	5,207.0000	(20.649)	0	0	0
15/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	14,838.0000	17,877.0000	20.481	0	0	0
15/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,346.0000	996.0000	(26.003)	0	0	0
15/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	78,078.0000	85,945.0000	10.076	0	0	0
15/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	123,438.0000	132,310.0000	7.187	0	0	0
15/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,032.0000	3,128.0000	(22.421)	0	0	0
15/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	92,795.0000	101,113.0000	8.964	0	0	0
15/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,378.0000	1,803.0000	(24.180)	0	0	0
15/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	29,735.0000	34,574.0000	16.274	0	0	0
15/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	70,922.0000	63,946.0000	(9.836)	0	0	0
15/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	9,823.0000	12,070.0000	22.875	0	0	0
15/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	31,341.0000	26,958.0000	(13.985)	0	0	0
15/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	39,712.0000	45,449.0000	14.447	0	0	0
15/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	22,396.0000	18,912.0000	(15.556)	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
15/02/2006	R204	2006/05/04			Bond Future	7.2480	7.1450	(1.421)	0.0000	0.0000	0
15/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	871.0000	488.0000	(43.972)	0	0	0
15/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	62,385.0000	70,821.0000	13.522	0	0	0
15/02/2006	R204	2006/08/03			Bond Future	7.2450	7.1390	(1.463)	0.0000	0.0000	0
15/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	65,026.0000	72,898.0000	12.106	0	0	0
15/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,015.0000	2,925.0000	(27.148)	0	0	0
15/02/2006	R204	2006/11/02			Bond Future	7.2450	7.1370	(1.491)	0.0000	0.0000	0
15/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	40,569.0000	46,365.0000	14.287	0	0	0
15/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	19,694.0000	16,480.0000	(16.320)	0	0	0
15/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	29,425.0000	34,234.0000	16.343	0	0	0
15/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	29,010.0000	24,810.0000	(14.478)	0	0	0
15/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	68,127.0000	75,538.0000	10.878	0	0	0
15/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	133,827.0000	142,641.0000	6.586	0	0	0
15/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	40,926.0000	35,710.0000	(12.745)	0	0	0
15/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	20,340.0000	24,134.0000	18.653	0	0	0
15/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	53,580.0000	60,259.0000	12.465	0	0	0
15/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	55,477.0000	49,294.0000	(11.145)	0	0	0
15/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	72,523.0000	65,492.0000	(9.695)	0	0	0
15/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	686.0000	490.0000	(28.571)	0	0	0
15/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	13,335.0000	16,162.0000	21.200	0	0	0
15/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	12,769.0000	10,437.0000	(18.263)	0	0	0
15/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	8,253.0000	10,231.0000	23.967	0	0	0
15/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	7,888.0000	6,290.0000	(20.259)	0	0	0
15/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,368.0000	1,006.0000	(26.462)	0	0	0
15/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	116,977.0000	125,625.0000	7.393	0	0	0
15/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,585.0000	1,955.0000	(24.371)	0	0	0
15/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	83,805.0000	91,781.0000	9.517	0	0	0
15/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,634.0000	3,600.0000	(22.313)	0	0	0
15/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	100,209.0000	108,588.0000	8.362	0	0	0
15/02/2006	R204	2007/02/01			Bond Future	7.2490	7.1400	(1.504)	0.0000	0.0000	0
15/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	32,890.0000	28,695.0000	(12.755)	0	0	0
15/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	43,749.0000	49,382.0000	12.876	0	0	0
15/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	23,482.0000	20,151.0000	(14.185)	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
15/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	56,136.0000	62,560.0000	11.444	0	0	0
15/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	16,193.0000	13,652.0000	(15.692)	0	0	0
15/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	44,575.0000	39,495.0000	(11.397)	0	0	0
15/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	16,708.0000	19,738.0000	18.135	0	0	0
15/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	58,583.0000	52,648.0000	(10.131)	0	0	0
15/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	69,892.0000	77,000.0000	10.170	0	0	0
15/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	23,948.0000	27,833.0000	16.223	0	0	0
15/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	10,767.0000	8,911.0000	(17.238)	0	0	0
15/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,431.0000	1,091.0000	(23.760)	0	0	0
15/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,895.0000	5,596.0000	(18.840)	0	0	0
15/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	32,972.0000	37,742.0000	14.467	0	0	0
15/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	74,837.0000	68,127.0000	(8.966)	0	0	0
15/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	132,610.0000	141,234.0000	6.503	0	0	0
15/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	84,721.0000	92,387.0000	9.049	0	0	0
15/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,515.0000	1,959.0000	(22.107)	0	0	0
15/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,248.0000	3,378.0000	(20.480)	0	0	0
15/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	100,308.0000	108,403.0000	8.070	0	0	0
15/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	116,355.0000	124,764.0000	7.227	0	0	0
15/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	11,160.0000	13,415.0000	20.206	0	0	0
15/02/2006	R207	2006/05/04			Bond Future	7.2160	7.1190	(1.344)	0.0000	0.0000	0
15/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	65,427.0000	73,509.0000	12.353	0	0	0
15/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	780.0000	449.0000	(42.436)	0	0	0
15/02/2006	R207	2006/08/03			Bond Future	7.2140	7.1140	(1.386)	0.0000	0.0000	0
15/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,779.0000	2,795.0000	(26.039)	0	0	0
15/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	67,921.0000	75,516.0000	11.182	0	0	0
15/02/2006	R207	2006/11/02			Bond Future	7.2110	7.1100	(1.401)	0.0000	0.0000	0
15/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	83,141.0000	91,560.0000	10.126	0	0	0
15/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	136,870.0000	145,441.0000	6.262	0	0	0
15/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	27,923.0000	22,621.0000	(18.988)	0	0	0
15/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	9,903.0000	13,172.0000	33.010	0	0	0
15/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	44,348.0000	37,609.0000	(15.196)	0	0	0
15/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	4,412.0000	6,246.0000	41.568	0	0	0
15/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	64,913.0000	73,040.0000	12.520	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
15/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
15/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,184.0000	738.0000	(37.669)	0	0	0
15/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	3,271.0000	2,198.0000	(32.803)	0	0	0
15/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	20.0000	10.0000	(50.000)	0	0	0
15/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	119,352.0000	127,915.0000	7.175	0	0	0
15/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	93.0000	50.0000	(46.237)	0	0	0
15/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	101,401.0000	109,930.0000	8.411	0	0	0
15/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	363.0000	209.0000	(42.424)	0	0	0
15/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	47,413.0000	54,912.0000	15.816	0	0	0
15/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	7,711.0000	5,554.0000	(27.973)	0	0	0
15/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	31,710.0000	38,126.0000	20.233	0	0	0
15/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	18,965.0000	23,883.0000	25.932	0	0	0
15/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	15,681.0000	12,026.0000	(23.308)	0	0	0
15/02/2006	R207	2007/02/01			Bond Future	7.2130	7.1110	(1.414)	0.0000	0.0000	0
15/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	73,285.0000	80,139.0000	9.353	0	0	0
15/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	15,725.0000	13,390.0000	(14.849)	0	0	0
15/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	25,808.0000	29,635.0000	14.829	0	0	0
15/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	43,783.0000	39,055.0000	(10.799)	0	0	0
15/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	59,205.0000	65,424.0000	10.504	0	0	0
15/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	10,425.0000	8,724.0000	(16.317)	0	0	0
15/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	104,161.0000	111,922.0000	7.451	0	0	0
15/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	6,660.0000	5,473.0000	(17.823)	0	0	0
15/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	57,782.0000	52,235.0000	(9.600)	0	0	0
15/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	136,676.0000	144,920.0000	6.032	0	0	0
15/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	88,377.0000	95,744.0000	8.336	0	0	0
15/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,424.0000	1,917.0000	(20.916)	0	0	0
15/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,096.0000	3,304.0000	(19.336)	0	0	0
15/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,379.0000	1,069.0000	(22.480)	0	0	0
15/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	120,343.0000	128,391.0000	6.688	0	0	0
15/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	18,160.0000	21,167.0000	16.558	0	0	0
15/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	12,242.0000	14,499.0000	18.437	0	0	0
15/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	74,124.0000	67,826.0000	(8.497)	0	0	0
15/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	46,442.0000	51,922.0000	11.800	0	0	0
15/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	35,254.0000	39,921.0000	13.238	0	0	0
15/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	22,884.0000	19,809.0000	(13.437)	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
15/02/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	32,174.0000	28,288.0000	(12.078)	0	0	0
Grand Total:										1,874