

# Derivatives High/Low Report

High/Low for 20/02/2006

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
20/02/2006	GOVI 2006/05/04			jGovi	244.6740	244.8740	0.082	0.0000	0.0000	699
20/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	146,755.0000	148,750.0000	1.359	0	0	0
20/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	15.0000	10.0000	(33.333)	0	0	0
20/02/2006	GOVI 2006/08/03			jGovi	249.0800	249.2750	0.078	0.0000	0.0000	0
20/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	67.0000	55.0000	(17.910)	0	0	0
20/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	190,867.0000	192,805.0000	1.015	0	0	0
20/02/2006	GOVI 2006/11/02			jGovi	253.4910	253.6820	0.075	0.0000	0.0000	0
20/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	60.0000	52.0000	(13.333)	0	0	0
20/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	234,970.0000	236,872.0000	0.809	0	0	0
20/02/2006	GOVI 2007/02/01			jGovi	257.8710	258.0570	0.072	0.0000	0.0000	0
20/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	35.0000	31.0000	(11.429)	0	0	0
20/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	278,745.0000	280,601.0000	0.666	0	0	0
20/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
20/02/2006	J153 2010/08/31			jSwap	7.0890	7.0660	(0.324)	0.0000	0.0000	0
20/02/2006	J157 2015/09/15			jSwap	7.1570	7.1440	(0.182)	0.0000	0.0000	0
20/02/2006	J186 2026/12/21			jSwap	6.8020	6.7860	(0.235)	0.0000	0.0000	0
20/02/2006	J194 2008/02/28			jSwap	7.0080	6.9920	(0.228)	0.0000	0.0000	0

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20/02/2006	J201	2014/12/22			jSwap	7.1340	7.1200	(0.196)	0.0000	0.0000	0
20/02/2006	J203	2017/09/15			jSwap	7.1370	7.1230	(0.196)	0.0000	0.0000	0
20/02/2006	J204	2018/12/21			jSwap	7.1260	7.1170	(0.126)	0.0000	0.0000	0
20/02/2006	J207	2020/01/15			jSwap	7.0970	7.0910	(0.085)	0.0000	0.0000	0
20/02/2006	JBAR	2005/03/16			jBar	7.1000	7.0920	(0.113)	0.0000	0.0000	0
20/02/2006	JFRA	2006/05/04			jFra	6.9540	6.9620	0.115	0.0000	0.0000	0
20/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	515.0000	513.0000	(0.388)	0	0	0
20/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	628.0000	606.0000	(3.503)	0	0	0
20/02/2006	JFRA	2006/08/03			jFra	6.8840	6.8790	(0.073)	0.0000	0.0000	0
20/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,080.0000	1,079.0000	(0.093)	0	0	0
20/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	796.0000	782.0000	(1.759)	0	0	0
20/02/2006	JFRA	2006/11/02			jFra	6.9050	6.9010	(0.058)	0.0000	0.0000	0
20/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,105.0000	1,093.0000	(1.086)	0	0	0
20/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,338.0000	1,336.0000	(0.149)	0	0	0
20/02/2006	JFRA	2007/02/01			jFra	6.9760	6.9790	0.043	0.0000	0.0000	500
20/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	870.0000	867.0000	(0.345)	0	0	0
20/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,154.0000	2,144.0000	(0.464)	0	0	0
20/02/2006	JFRA	2007/05/03			jFra	7.0920	7.0830	(0.127)	0.0000	0.0000	0
20/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,170.0000	1,156.0000	(1.197)	0	0	0
20/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,170.0000	2,178.0000	0.369	0	0	0
20/02/2006	JFRA	2007/08/02			jFra	7.2030	7.2210	0.250	0.0000	0.0000	0
20/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,168.0000	2,138.0000	(1.384)	0	0	0
20/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,441.0000	1,455.0000	0.972	0	0	0

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20/02/2006	JFRA	2007/11/01			jFra	7.2880	7.1340	(2.113)	0.0000	0.0000	0
20/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,754.0000	1,571.0000	(10.433)	0	0	0
20/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,313.0000	2,535.0000	9.598	0	0	0
20/02/2006	JN02	2006/05/04			jNote	7.0690	7.0480	(0.297)	0.0000	0.0000	0
20/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	10,872.0000	10,919.0000	0.432	0	0	0
20/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	7,554.0000	7,201.0000	(4.673)	0	0	0
20/02/2006	JN02	2006/08/03			jNote	7.1210	7.0850	(0.506)	0.0000	0.0000	0
20/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,340.0000	11,909.0000	(3.493)	0	0	0
20/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	14,744.0000	14,984.0000	1.628	0	0	0
20/02/2006	JN02	2006/11/02			jNote	7.1830	7.1470	(0.501)	0.0000	0.0000	0
20/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	17,411.0000	17,664.0000	1.453	0	0	0
20/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,163.0000	15,746.0000	(2.580)	0	0	0
20/02/2006	JN05	2006/05/04			jNote	7.2920	7.2590	(0.453)	0.0000	0.0000	0
20/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	8,245.0000	8,733.0000	5.919	0	0	0
20/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	9,996.0000	9,107.0000	(8.894)	0	0	0
20/02/2006	JN05	2006/08/03			jNote	7.3190	7.2830	(0.492)	0.0000	0.0000	0
20/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	12,084.0000	12,685.0000	4.974	0	0	0
20/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	14,959.0000	14,060.0000	(6.010)	0	0	0
20/02/2006	JN05	2006/11/02			jNote	7.3490	7.3110	(0.517)	0.0000	0.0000	0
20/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	18,876.0000	17,951.0000	(4.900)	0	0	0
20/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	14,755.0000	15,411.0000	4.446	0	0	0
20/02/2006	JN10	2006/05/04			jNote	7.2960	7.2680	(0.384)	0.0000	0.0000	0
20/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	10,804.0000	9,565.0000	(11.468)	0	0	0
20/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	7,555.0000	8,293.0000	9.768	0	0	0
20/02/2006	JN10	2006/08/03			jNote	7.3080	7.2790	(0.397)	0.0000	0.0000	0
20/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	15,610.0000	14,406.0000	(7.713)	0	0	0
20/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	11,517.0000	12,357.0000	7.294	0	0	0

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20/02/2006	JN10	2006/11/02			jNote	7.3220	7.2930	(0.396)	0.0000	0.0000	0
20/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	19,387.0000	18,208.0000	(6.081)	0	0	0
20/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	14,311.0000	15,172.0000	6.016	0	0	0
20/02/2006	JROD	2006/02/28			jRod	6.5360	6.6860	2.295	0.0000	0.0000	0
20/02/2006	JROD	2006/03/31			jRod	6.6480	6.7860	2.076	0.0000	0.0000	0
20/02/2006	JROD	2006/04/28			jRod	6.7770	6.9140	2.022	0.0000	0.0000	0
20/02/2006	JROD	2006/05/31			jRod	6.8430	6.9060	0.921	0.0000	0.0000	0
20/02/2006	JROD	2006/06/30			jRod	6.9170	6.9810	0.925	0.0000	0.0000	0
20/02/2006	JROD	2006/07/31			jRod	6.9870	7.0540	0.959	0.0000	0.0000	0
20/02/2006	JROD	2006/08/31			jRod	6.9490	6.9960	0.676	0.0000	0.0000	0
20/02/2006	R153	2006/05/04			Bond Future	7.0770	7.0520	(0.353)	0.0000	0.0000	11
20/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	9,173.0000	8,451.0000	(7.871)	0	0	0
20/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	5,976.0000	6,291.0000	5.271	0	0	0
20/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	1,188.0000	1,003.0000	(15.572)	0	0	0
20/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	28,680.0000	29,531.0000	2.967	0	0	0
20/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	2,225.0000	2,356.0000	5.888	0	0	0
20/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	2,431.0000	2,114.0000	(13.040)	0	0	0
20/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	15,873.0000	14,967.0000	(5.708)	0	0	0
20/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	57,300.0000	58,314.0000	1.770	0	0	0
20/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	19,803.0000	20,523.0000	3.636	0	0	0
20/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	85,990.0000	87,026.0000	1.205	0	0	0
20/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
20/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	76,504.0000	77,538.0000	1.352	0	0	0
20/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	66,931.0000	67,960.0000	1.537	0	0	0
20/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	11,966.0000	12,500.0000	4.463	0	0	0
20/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	92.0000	69.0000	(25.000)	0	0	0
20/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	26.0000	19.0000	(26.923)	0	0	0
20/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0

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20/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	47,688.0000	48,667.0000	2.053	0	0	0
20/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,823.0000	4,320.0000	(10.429)	0	0	0
20/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	38,078.0000	39,011.0000	2.450	0	0	0
20/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	575.0000	470.0000	(18.261)	0	0	0
20/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	279.0000	221.0000	(20.789)	0	0	20
20/02/2006	R153	2006/08/03			Bond Future	7.0560	7.0300	(0.368)	0.0000	0.0000	1
20/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	10,367.0000	10,755.0000	3.743	0	0	0
20/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	12,564.0000	11,932.0000	(5.030)	0	0	0
20/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	39,289.0000	40,077.0000	2.006	0	0	0
20/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	3,008.0000	2,777.0000	(7.680)	0	0	0
20/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	56,201.0000	57,102.0000	1.603	0	0	0
20/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,658.0000	8,156.0000	(5.798)	0	0	0
20/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,264.0000	1,146.0000	(9.335)	0	0	0
20/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	16,229.0000	16,747.0000	3.192	0	0	0
20/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	64,829.0000	65,774.0000	1.458	0	0	0
20/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	4,243.0000	3,942.0000	(7.094)	0	0	0
20/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	706.0000	632.0000	(10.482)	0	0	0
20/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	31,051.0000	31,769.0000	2.312	0	0	0
20/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	73,593.0000	74,568.0000	1.325	0	0	0
20/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	2,160.0000	1,983.0000	(8.194)	0	0	0
20/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	376.0000	332.0000	(11.702)	0	0	0
20/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,044.0000	5,653.0000	(6.469)	0	0	100
20/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	23,283.0000	23,911.0000	2.697	0	0	0
20/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	47,817.0000	48,659.0000	1.761	0	0	0
20/02/2006	R153	2006/11/02			Bond Future	7.0500	7.0240	(0.369)	0.0000	0.0000	0
20/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,602.0000	15,028.0000	(3.679)	0	0	0
20/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	13,756.0000	14,142.0000	2.806	0	0	0
20/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	19,373.0000	19,848.0000	2.452	0	0	0
20/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	4,988.0000	4,741.0000	(4.952)	0	0	100
20/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	55,515.0000	56,283.0000	1.383	0	0	0
20/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,509.0000	3,318.0000	(5.443)	0	0	0
20/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	48,234.0000	48,947.0000	1.478	0	0	0
20/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	12,025.0000	11,540.0000	(4.033)	0	0	0
20/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,057.0000	981.0000	(7.190)	0	0	0

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20/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	9,032.0000	9,324.0000	3.233	0	0	0
20/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	20,163.0000	19,496.0000	(3.308)	0	0	0
20/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	25,905.0000	26,456.0000	2.127	0	0	0
20/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	32,963.0000	33,580.0000	1.872	0	0	0
20/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	63,091.0000	63,906.0000	1.292	0	0	0
20/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,411.0000	2,266.0000	(6.014)	0	0	0
20/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	70,888.0000	71,741.0000	1.203	0	0	0
20/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	9,450.0000	9,043.0000	(4.307)	0	0	0
20/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	25,846.0000	25,087.0000	(2.937)	0	0	0
20/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	5,997.0000	5,710.0000	(4.786)	0	0	0
20/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	5,339.0000	5,540.0000	3.765	0	0	0
20/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	7,491.0000	7,149.0000	(4.565)	0	0	0
20/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	40,400.0000	41,071.0000	1.661	0	0	0
20/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,616.0000	1,510.0000	(6.559)	0	0	0
20/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	78,838.0000	79,721.0000	1.120	0	0	0
20/02/2006	R153	2007/02/01			Bond Future	7.0610	7.0330	(0.397)	0.0000	0.0000	0
20/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,421.0000	17,855.0000	(3.073)	0	0	0
20/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	16,314.0000	16,715.0000	2.458	0	0	0
20/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	21,686.0000	22,157.0000	2.172	0	0	0
20/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,187.0000	14,691.0000	(3.266)	0	0	0
20/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	75,620.0000	76,442.0000	1.087	0	0	0
20/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,045.0000	2,901.0000	(4.729)	0	0	0
20/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,059.0000	3,879.0000	(4.435)	0	0	0
20/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	5,336.0000	5,117.0000	(4.104)	0	0	0
20/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	68,636.0000	69,423.0000	1.147	0	0	0
20/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	6,920.0000	6,656.0000	(3.815)	0	0	0
20/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	61,842.0000	62,590.0000	1.210	0	0	0
20/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	55,282.0000	55,985.0000	1.272	0	0	0
20/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,856.0000	8,544.0000	(3.523)	0	0	0
20/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	48,998.0000	49,653.0000	1.337	0	0	0
20/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	9,956.0000	9,610.0000	(3.475)	0	0	0
20/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	27,218.0000	26,499.0000	(2.642)	0	0	0
20/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	7,659.0000	7,906.0000	3.225	0	0	0
20/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	11,599.0000	11,924.0000	2.802	0	0	0
20/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	22,392.0000	21,751.0000	(2.863)	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
20/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	13,028.0000	12,591.0000	(3.354)	0	0	0
20/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	28,054.0000	28,584.0000	1.889	0	0	0
20/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	41,803.0000	42,423.0000	1.483	0	0	0
20/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	34,795.0000	35,374.0000	1.664	0	0	0
20/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	11,320.0000	10,932.0000	(3.428)	0	0	0
20/02/2006	R157	2006/05/04			Bond Future	7.1540	7.1390	(0.210)	0.0000	0.0000	7
20/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	70,819.0000	71,972.0000	1.628	0	0	0
20/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	5,311.0000	4,793.0000	(9.753)	0	0	0
20/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	34,519.0000	35,286.0000	2.222	0	0	50
20/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	21,892.0000	20,810.0000	(4.942)	0	0	0
20/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	2,171.0000	1,892.0000	(12.851)	0	0	0
20/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	8,628.0000	8,830.0000	2.341	0	0	0
20/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	807.0000	676.0000	(16.233)	0	0	0
20/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	147.0000	115.0000	(21.769)	0	0	0
20/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	146,918.0000	148,198.0000	0.871	0	0	0
20/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	17.0000	12.0000	(29.412)	0	0	0
20/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
20/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	51,986.0000	52,991.0000	1.933	0	0	0
20/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	165,195.0000	166,478.0000	0.777	0	0	0
20/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	109,366.0000	110,619.0000	1.146	0	0	0
20/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	128,312.0000	129,581.0000	0.989	0	0	0
20/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	341.0000	276.0000	(19.062)	0	0	0
20/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	19,499.0000	19,976.0000	2.446	0	0	0
20/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	11,313.0000	10,505.0000	(7.142)	0	0	0
20/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	90,151.0000	91,371.0000	1.353	0	0	0
20/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	65.0000	50.0000	(23.077)	0	0	115
20/02/2006	R157	2006/08/03			Bond Future	7.1460	7.1310	(0.210)	0.0000	0.0000	4
20/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	127,554.0000	128,689.0000	0.890	0	0	0
20/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	162,636.0000	163,850.0000	0.746	0	0	0
20/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	41,800.0000	42,476.0000	1.617	0	0	0
20/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,495.0000	1,374.0000	(8.094)	0	0	0
20/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	2,719.0000	2,528.0000	(7.025)	0	0	0
20/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	145,110.0000	146,293.0000	0.815	0	0	0
20/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	12,602.0000	12,023.0000	(4.595)	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
20/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	391.0000	350.0000	(10.486)	0	0	0
20/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	110,154.0000	111,218.0000	0.966	0	0	0
20/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	16,554.0000	16,891.0000	2.036	0	0	0
20/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,707.0000	5,372.0000	(5.870)	0	0	0
20/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,439.0000	7,996.0000	(5.249)	0	0	100
20/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	28,836.0000	27,917.0000	(3.187)	0	0	0
20/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	27,894.0000	28,403.0000	1.825	0	0	0
20/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	74,788.0000	75,708.0000	1.230	0	0	0
20/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	57,774.0000	58,586.0000	1.405	0	0	0
20/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	783.0000	711.0000	(9.195)	0	0	0
20/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	19,231.0000	18,485.0000	(3.879)	0	0	0
20/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	3,916.0000	3,663.0000	(6.461)	0	0	0
20/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	92,361.0000	93,363.0000	1.085	0	0	0
20/02/2006	R157	2006/11/02			Bond Future	7.1450	7.1310	(0.196)	0.0000	0.0000	0
20/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	177,063.0000	178,134.0000	0.605	0	0	0
20/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	723.0000	675.0000	(6.639)	0	0	0
20/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	193,474.0000	194,569.0000	0.566	0	0	0
20/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	19,523.0000	18,954.0000	(2.915)	0	0	0
20/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,203.0000	1,130.0000	(6.068)	0	0	0
20/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	48,100.0000	48,674.0000	1.193	0	0	0
20/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	112,075.0000	112,941.0000	0.773	0	0	0
20/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,073.0000	2,922.0000	(4.914)	0	0	0
20/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	7,058.0000	6,781.0000	(3.925)	0	0	117
20/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	26,312.0000	25,631.0000	(2.588)	0	0	0
20/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	34,846.0000	35,308.0000	1.326	0	0	0
20/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,949.0000	1,842.0000	(5.490)	0	0	0
20/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	160,597.0000	161,633.0000	0.645	0	0	0
20/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	78,964.0000	79,711.0000	0.946	0	0	0
20/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	144,181.0000	145,173.0000	0.688	0	0	0
20/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	23,406.0000	23,751.0000	1.474	0	0	0
20/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	46,931.0000	46,020.0000	(1.941)	0	0	0
20/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	14,201.0000	14,433.0000	1.634	0	0	0
20/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	63,120.0000	63,788.0000	1.058	0	0	0
20/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,882.0000	14,406.0000	(3.198)	0	0	0
20/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	35,305.0000	34,507.0000	(2.260)	0	0	0



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20/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	11,436.0000	11,041.0000	(3.454)	0	0	0
20/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	127,953.0000	128,888.0000	0.731	0	0	0
20/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	8,925.0000	8,594.0000	(3.709)	0	0	0
20/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	4,719.0000	4,511.0000	(4.408)	0	0	0
20/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	95,375.0000	96,188.0000	0.852	0	0	0
20/02/2006	R157	2007/02/01			Bond Future	7.1550	7.1400	(0.210)	0.0000	0.0000	0
20/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	27,815.0000	28,215.0000	1.438	0	0	0
20/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	67,909.0000	68,574.0000	0.979	0	0	0
20/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,672.0000	21,144.0000	(2.436)	0	0	0
20/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	52,704.0000	53,297.0000	1.125	0	0	0
20/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	16,344.0000	15,922.0000	(2.582)	0	0	0
20/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	25,642.0000	25,043.0000	(2.336)	0	0	0
20/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	18,690.0000	18,221.0000	(2.509)	0	0	0
20/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	83,748.0000	84,471.0000	0.863	0	0	0
20/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	40,204.0000	39,411.0000	(1.972)	0	0	0
20/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	99,873.0000	100,644.0000	0.772	0	0	0
20/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	116,200.0000	117,010.0000	0.697	0	0	0
20/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	39,514.0000	40,015.0000	1.268	0	0	0
20/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	4,367.0000	4,205.0000	(3.710)	0	0	0
20/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	190,561.0000	191,628.0000	0.560	0	0	0
20/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	3,118.0000	2,992.0000	(4.041)	0	0	0
20/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	175,281.0000	176,311.0000	0.588	0	0	0
20/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	6,029.0000	5,823.0000	(3.417)	0	0	0
20/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	31,992.0000	31,300.0000	(2.163)	0	0	0
20/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	160,107.0000	161,092.0000	0.615	0	0	0
20/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	8,203.0000	7,945.0000	(3.145)	0	0	0
20/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	14,540.0000	14,158.0000	(2.627)	0	0	0
20/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	130,457.0000	131,333.0000	0.671	0	0	0
20/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	145,130.0000	146,065.0000	0.644	0	0	0
20/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	11,000.0000	10,683.0000	(2.882)	0	0	0
20/02/2006	R186	2006/05/04			Bond Future	6.8390	6.8240	(0.219)	0.0000	0.0000	0
20/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	29.0000	21.0000	(27.586)	0	0	0
20/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	208,648.0000	210,751.0000	1.008	0	0	0
20/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	104.0000	79.0000	(24.038)	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
20/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	336.0000	268.0000	(20.238)	0	0	0
20/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	235,797.0000	237,917.0000	0.899	0	0	0
20/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	30,736.0000	29,057.0000	(5.463)	0	0	0
20/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	262,039.0000	264,165.0000	0.811	0	0	0
20/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
20/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	18,037.0000	18,486.0000	2.489	0	0	0
20/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	180,655.0000	182,715.0000	1.140	0	0	0
20/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	7,583.0000	6,813.0000	(10.154)	0	0	0
20/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	122,560.0000	124,412.0000	1.511	0	0	0
20/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	1,876.0000	1,599.0000	(14.765)	0	0	0
20/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	55,328.0000	53,314.0000	(3.640)	0	0	0
20/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	15,345.0000	14,149.0000	(7.794)	0	0	0
20/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	976.0000	812.0000	(16.803)	0	0	0
20/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	37,888.0000	38,821.0000	2.463	0	0	0
20/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	6,025.0000	6,140.0000	1.909	0	0	0
20/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	3,740.0000	3,273.0000	(12.487)	0	0	0
20/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	152,024.0000	153,989.0000	1.293	0	0	0
20/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	92,921.0000	94,582.0000	1.788	0	0	0
20/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	64,068.0000	65,426.0000	2.120	0	0	0
20/02/2006	R186	2006/08/03			Bond Future	6.8280	6.8130	(0.220)	0.0000	0.0000	0
20/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	30,298.0000	30,968.0000	2.211	0	0	0
20/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	41,352.0000	39,907.0000	(3.494)	0	0	0
20/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	75,615.0000	76,854.0000	1.639	0	0	0
20/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	184,334.0000	186,179.0000	1.001	0	0	0
20/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	262,456.0000	264,514.0000	0.784	0	0	0
20/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	17,993.0000	17,117.0000	(4.869)	0	0	0
20/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	532.0000	475.0000	(10.714)	0	0	0
20/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	8,817.0000	8,293.0000	(5.943)	0	0	0
20/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	258.0000	227.0000	(12.016)	0	0	0
20/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	12,435.0000	11,760.0000	(5.428)	0	0	0
20/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,056.0000	955.0000	(9.564)	0	0	0
20/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,012.0000	1,842.0000	(8.449)	0	0	0
20/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	236,851.0000	238,866.0000	0.851	0	0	0
20/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	3,678.0000	3,407.0000	(7.368)	0	0	0
20/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	210,732.0000	212,678.0000	0.923	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
20/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	130,205.0000	131,798.0000	1.223	0	0	0
20/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	287,402.0000	289,486.0000	0.725	0	0	0
20/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	50,630.0000	51,611.0000	1.938	0	0	0
20/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	158,012.0000	159,716.0000	1.078	0	0	0
20/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	26,706.0000	25,572.0000	(4.246)	0	0	0
20/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	6,451.0000	6,040.0000	(6.371)	0	0	0
20/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	102,527.0000	103,967.0000	1.405	0	0	0
20/02/2006	R186	2006/11/02			Bond Future	6.8190	6.8040	(0.220)	0.0000	0.0000	0
20/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	239,715.0000	241,592.0000	0.783	0	0	0
20/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	6,501.0000	6,188.0000	(4.815)	0	0	0
20/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	215,075.0000	216,864.0000	0.832	0	0	0
20/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	51,557.0000	50,207.0000	(2.618)	0	0	0
20/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	9,804.0000	9,382.0000	(4.304)	0	0	0
20/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	190,479.0000	192,159.0000	0.882	0	0	0
20/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	86,971.0000	88,147.0000	1.352	0	0	0
20/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	4,217.0000	3,992.0000	(5.336)	0	0	0
20/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	41,848.0000	42,600.0000	1.797	0	0	0
20/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	264,165.0000	266,109.0000	0.736	0	0	0
20/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	28,520.0000	27,593.0000	(3.250)	0	0	0
20/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	24,935.0000	25,448.0000	2.057	0	0	0
20/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	14,461.0000	13,906.0000	(3.838)	0	0	0
20/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	70,672.0000	69,082.0000	(2.250)	0	0	0
20/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	2,677.0000	2,519.0000	(5.902)	0	0	0
20/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	166,219.0000	167,766.0000	0.931	0	0	0
20/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	139,514.0000	140,965.0000	1.040	0	0	0
20/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	62,413.0000	63,397.0000	1.577	0	0	0
20/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	37,411.0000	36,294.0000	(2.986)	0	0	0
20/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	22,235.0000	21,461.0000	(3.481)	0	0	0
20/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	17,734.0000	17,083.0000	(3.671)	0	0	0
20/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	112,928.0000	114,257.0000	1.177	0	0	0
20/02/2006	R186	2007/02/01			Bond Future	6.8150	6.8000	(0.220)	0.0000	0.0000	0
20/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	48,314.0000	49,119.0000	1.666	0	0	0
20/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	57,391.0000	56,109.0000	(2.234)	0	0	0
20/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	35,680.0000	34,757.0000	(2.587)	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
20/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	94,242.0000	95,406.0000	1.235	0	0	0
20/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	120,174.0000	121,464.0000	1.073	0	0	0
20/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	29,601.0000	28,804.0000	(2.692)	0	0	0
20/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	75,236.0000	73,739.0000	(1.990)	0	0	0
20/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	30,425.0000	31,015.0000	1.939	0	0	0
20/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	43,971.0000	42,890.0000	(2.458)	0	0	0
20/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	69,334.0000	70,339.0000	1.450	0	0	0
20/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	25,140.0000	24,444.0000	(2.768)	0	0	0
20/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	219,102.0000	220,796.0000	0.773	0	0	0
20/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	15,872.0000	15,375.0000	(3.131)	0	0	0
20/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	195,834.0000	197,424.0000	0.812	0	0	0
20/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	21,746.0000	21,130.0000	(2.833)	0	0	0
20/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	146,586.0000	147,976.0000	0.948	0	0	0
20/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	11,407.0000	11,015.0000	(3.436)	0	0	0
20/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	242,540.0000	244,322.0000	0.735	0	0	0
20/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	8,075.0000	7,770.0000	(3.777)	0	0	0
20/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	265,944.0000	267,800.0000	0.698	0	0	0
20/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	172,973.0000	174,444.0000	0.850	0	0	0
20/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	5,630.0000	5,399.0000	(4.103)	0	0	0
20/02/2006	R194	2006/05/04			Bond Future	6.9390	6.9200	(0.274)	0.0000	0.0000	50
20/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
20/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	26,607.0000	26,933.0000	1.225	0	0	0
20/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	10,165.0000	10,424.0000	2.548	0	0	0
20/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	222.0000	185.0000	(16.667)	0	0	0
20/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	22,441.0000	22,761.0000	1.426	0	0	0
20/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	45.0000	35.0000	(22.222)	0	0	0
20/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	14,152.0000	14,444.0000	2.063	0	0	0
20/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	4,680.0000	4,409.0000	(5.791)	0	0	0
20/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	503.0000	433.0000	(13.917)	0	0	0
20/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
20/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	6,490.0000	6,694.0000	3.143	0	0	0
20/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	34,925.0000	35,254.0000	0.942	0	0	0
20/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,119.0000	994.0000	(11.171)	0	0	0
20/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,398.0000	1,456.0000	4.149	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
20/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	30,774.0000	31,103.0000	1.069	0	0	0
20/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	357.0000	371.0000	3.922	0	0	0
20/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	8,001.0000	7,686.0000	(3.937)	0	0	0
20/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	98.0000	79.0000	(19.388)	0	0	0
20/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	18,272.0000	18,582.0000	1.697	0	0	0
20/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	12,074.0000	11,746.0000	(2.717)	0	0	0
20/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	45.0000	46.0000	2.222	0	0	0
20/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,460.0000	3,590.0000	3.757	0	0	0
20/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,403.0000	2,204.0000	(8.281)	0	0	0
20/02/2006	R194	2006/08/03			Bond Future	6.8680	6.8490	(0.277)	0.0000	0.0000	0
20/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,681.0000	1,583.0000	(5.830)	0	0	0
20/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	14,329.0000	14,540.0000	1.473	0	0	0
20/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	11,129.0000	11,318.0000	1.698	0	0	0
20/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,542.0000	3,382.0000	(4.517)	0	0	0
20/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	191.0000	173.0000	(9.424)	0	0	0
20/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	8,125.0000	8,285.0000	1.969	0	0	0
20/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	31,514.0000	31,789.0000	0.873	0	0	0
20/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,400.0000	2,274.0000	(5.250)	0	0	0
20/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	100.0000	89.0000	(11.000)	0	0	0
20/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	27,989.0000	28,256.0000	0.954	0	0	0
20/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	24,512.0000	24,768.0000	1.044	0	0	0
20/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	349.0000	319.0000	(8.596)	0	0	0
20/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	21,119.0000	21,360.0000	1.141	0	0	0
20/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	608.0000	563.0000	(7.401)	0	0	0
20/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,175.0000	1,099.0000	(6.468)	0	0	0
20/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	5,526.0000	5,651.0000	2.262	0	0	0
20/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	846.0000	787.0000	(6.974)	0	0	0
20/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	17,687.0000	17,915.0000	1.289	0	0	0
20/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,126.0000	4,929.0000	(3.843)	0	0	0
20/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,349.0000	3,437.0000	2.628	0	0	0
20/02/2006	R194	2006/11/02			Bond Future	6.8160	6.7950	(0.308)	0.0000	0.0000	0
20/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,854.0000	1,903.0000	2.643	0	0	0
20/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	938.0000	967.0000	3.092	0	0	0
20/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	11,392.0000	11,154.0000	(2.089)	0	0	0

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20/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	3,152.0000	3,225.0000	2.316	0	0	0
20/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,089.0000	8,872.0000	(2.388)	0	0	0
20/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,563.0000	3,438.0000	(3.508)	0	0	0
20/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	9,063.0000	9,205.0000	1.567	0	0	0
20/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	6,776.0000	6,898.0000	1.800	0	0	0
20/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,439.0000	4,293.0000	(3.289)	0	0	0
20/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,649.0000	5,480.0000	(2.992)	0	0	0
20/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4,809.0000	4,907.0000	2.038	0	0	0
20/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,183.0000	6,989.0000	(2.701)	0	0	0
20/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	14,155.0000	14,329.0000	1.229	0	0	0
20/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	16,848.0000	17,035.0000	1.110	0	0	0
20/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,889.0000	2,781.0000	(3.738)	0	0	0
20/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	11,539.0000	11,698.0000	1.378	0	0	0
20/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,938.0000	1,859.0000	(4.076)	0	0	0
20/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,368.0000	2,275.0000	(3.927)	0	0	0
20/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	19,408.0000	19,612.0000	1.051	0	0	0
20/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	973.0000	924.0000	(5.036)	0	0	0
20/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	22,088.0000	22,307.0000	0.991	0	0	0
20/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,389.0000	1,326.0000	(4.536)	0	0	0
20/02/2006	R194	2007/02/01			Bond Future	6.7880	6.7650	(0.339)	0.0000	0.0000	0
20/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	9,145.0000	9,266.0000	1.323	0	0	0
20/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,391.0000	4,274.0000	(2.665)	0	0	0
20/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	7,236.0000	7,344.0000	1.493	0	0	0
20/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,051.0000	4,921.0000	(2.574)	0	0	0
20/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,951.0000	5,806.0000	(2.437)	0	0	0
20/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	5,558.0000	5,651.0000	1.673	0	0	0
20/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	13,278.0000	13,420.0000	1.069	0	0	0
20/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,854.0000	3,749.0000	(2.724)	0	0	0
20/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	11,168.0000	11,300.0000	1.182	0	0	0
20/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,415.0000	3,319.0000	(2.811)	0	0	0
20/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	15,491.0000	15,640.0000	0.962	0	0	0
20/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	17,404.0000	17,565.0000	0.925	0	0	0
20/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,470.0000	2,394.0000	(3.077)	0	0	0
20/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,526.0000	1,472.0000	(3.539)	0	0	0
20/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,002.0000	6,841.0000	(2.299)	0	0	0

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20/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	21,494.0000	21,677.0000	0.851	0	0	0
20/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	19,408.0000	19,581.0000	0.891	0	0	0
20/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,953.0000	1,888.0000	(3.328)	0	0	0
20/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	4,022.0000	4,098.0000	1.890	0	0	0
20/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,087.0000	2,999.0000	(2.851)	0	0	0
20/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,744.0000	2,804.0000	2.187	0	0	0
20/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,322.0000	8,145.0000	(2.127)	0	0	0
20/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,681.0000	1,723.0000	2.499	0	0	0
20/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	9,866.0000	9,671.0000	(1.976)	0	0	0
20/02/2006	R201	2006/05/04			Bond Future	7.1340	7.1200	(0.196)	0.0000	0.0000	0
20/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
20/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	132,020.0000	132,965.0000	0.716	0	0	0
20/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,333.0000	3,933.0000	(9.231)	0	0	0
20/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	28,750.0000	29,298.0000	1.906	0	0	0
20/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	32.0000	24.0000	(25.000)	0	0	0
20/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	1,103.0000	952.0000	(13.690)	0	0	0
20/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	117,551.0000	118,491.0000	0.800	0	0	0
20/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	57,768.0000	58,564.0000	1.378	0	0	0
20/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	87,989.0000	88,883.0000	1.016	0	0	0
20/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	2,174.0000	1,924.0000	(11.500)	0	0	0
20/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	102,849.0000	103,775.0000	0.900	0	0	0
20/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	105.0000	83.0000	(20.952)	0	0	0
20/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	42,872.0000	43,570.0000	1.628	0	0	0
20/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	574.0000	483.0000	(15.854)	0	0	0
20/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	72,897.0000	73,754.0000	1.176	0	0	0
20/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	308.0000	254.0000	(17.532)	0	0	0
20/02/2006	R201	2006/08/03			Bond Future	7.1280	7.1140	(0.196)	0.0000	0.0000	0
20/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	88,780.0000	89,542.0000	0.858	0	0	0
20/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	33,782.0000	34,282.0000	1.480	0	0	0
20/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	2,582.0000	2,417.0000	(6.390)	0	0	0
20/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	116,258.0000	117,117.0000	0.739	0	0	0
20/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,479.0000	1,371.0000	(7.302)	0	0	0
20/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	426.0000	385.0000	(9.624)	0	0	0
20/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	102,440.0000	103,258.0000	0.799	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
20/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	130,088.0000	130,975.0000	0.682	0	0	0
20/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	60,538.0000	61,203.0000	1.098	0	0	0
20/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,513.0000	9,086.0000	(4.489)	0	0	0
20/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	811.0000	743.0000	(8.385)	0	0	0
20/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	4,716.0000	4,455.0000	(5.534)	0	0	0
20/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	74,600.0000	75,321.0000	0.966	0	0	0
20/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	3,446.0000	3,240.0000	(5.978)	0	0	0
20/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	6,619.0000	6,285.0000	(5.046)	0	0	0
20/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	46,814.0000	47,408.0000	1.269	0	0	0
20/02/2006	R201	2006/11/02			Bond Future	7.1260	7.1110	(0.210)	0.0000	0.0000	0
20/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	20,092.0000	19,535.0000	(2.772)	0	0	0
20/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	28,069.0000	28,481.0000	1.468	0	0	0
20/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	26,919.0000	26,260.0000	(2.448)	0	0	0
20/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	38,823.0000	39,329.0000	1.303	0	0	0
20/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	6,487.0000	6,238.0000	(3.838)	0	0	0
20/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	128,957.0000	129,824.0000	0.672	0	0	0
20/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	11,814.0000	11,422.0000	(3.318)	0	0	0
20/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	18,737.0000	19,049.0000	1.665	0	0	0
20/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	51,217.0000	51,794.0000	1.127	0	0	0
20/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	14,987.0000	14,523.0000	(3.096)	0	0	0
20/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	35,850.0000	35,091.0000	(2.117)	0	0	0
20/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	11,205.0000	11,417.0000	1.892	0	0	0
20/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,968.0000	1,865.0000	(5.234)	0	0	0
20/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,496.0000	9,162.0000	(3.517)	0	0	0
20/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	77,462.0000	78,145.0000	0.882	0	0	0
20/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	64,179.0000	64,815.0000	0.991	0	0	0
20/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	90,895.0000	91,616.0000	0.793	0	0	0
20/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	7,779.0000	7,492.0000	(3.689)	0	0	0
20/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	116,055.0000	116,882.0000	0.713	0	0	0
20/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	4,463.0000	4,272.0000	(4.280)	0	0	0
20/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,999.0000	2,857.0000	(4.735)	0	0	0
20/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	103,326.0000	104,105.0000	0.754	0	0	0
20/02/2006	R201	2007/02/01			Bond Future	7.1320	7.1180	(0.196)	0.0000	0.0000	0
20/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	79,789.0000	80,364.0000	0.721	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
20/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	31,581.0000	31,954.0000	1.181	0	0	0
20/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,910.0000	13,567.0000	(2.466)	0	0	0
20/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	24,176.0000	23,667.0000	(2.105)	0	0	0
20/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	12,117.0000	11,809.0000	(2.542)	0	0	0
20/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	66,922.0000	67,462.0000	0.807	0	0	0
20/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	54,280.0000	54,776.0000	0.914	0	0	0
20/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	16,196.0000	15,809.0000	(2.389)	0	0	0
20/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	92,782.0000	93,386.0000	0.651	0	0	0
20/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	42,131.0000	42,574.0000	1.051	0	0	0
20/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	22,175.0000	22,473.0000	1.344	0	0	0
20/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	4,289.0000	4,143.0000	(3.404)	0	0	0
20/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	30,534.0000	29,949.0000	(1.916)	0	0	0
20/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	104,232.0000	104,886.0000	0.627	0	0	0
20/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	38,653.0000	37,989.0000	(1.718)	0	0	0
20/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	128,037.0000	128,773.0000	0.575	0	0	0
20/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	5,911.0000	5,726.0000	(3.130)	0	0	0
20/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	116,015.0000	116,713.0000	0.602	0	0	0
20/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	19,248.0000	18,808.0000	(2.286)	0	0	0
20/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	8,019.0000	7,790.0000	(2.856)	0	0	0
20/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	10,711.0000	10,432.0000	(2.605)	0	0	0
20/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	14,242.0000	14,460.0000	1.531	0	0	0
20/02/2006	R203	2006/05/04			Bond Future	7.1440	7.1290	(0.210)	0.0000	0.0000	0
20/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	9,443.0000	9,635.0000	2.033	0	0	0
20/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	85.0000	65.0000	(23.529)	0	0	0
20/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	85,133.0000	86,331.0000	1.407	0	0	0
20/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	67,020.0000	68,162.0000	1.704	0	0	0
20/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	21,212.0000	20,186.0000	(4.837)	0	0	0
20/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	399.0000	323.0000	(19.048)	0	0	0
20/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	137,717.0000	138,935.0000	0.884	0	0	0
20/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,477.0000	1,266.0000	(14.286)	0	0	0
20/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	49,215.0000	50,223.0000	2.048	0	0	0
20/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	10,567.0000	9,809.0000	(7.173)	0	0	0
20/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	32,767.0000	33,534.0000	2.341	0	0	0
20/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	19,124.0000	19,585.0000	2.411	0	0	0
20/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	4,379.0000	3,927.0000	(10.322)	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
20/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	120,585.0000	121,803.0000	1.010	0	0	0
20/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	103,046.0000	104,259.0000	1.177	0	0	0
20/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	14.0000	10.0000	(28.571)	0	0	0
20/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/02/2006	R203	2006/08/03			Bond Future	7.1370	7.1220	(0.210)	0.0000	0.0000	0
20/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,132.0000	1,027.0000	(9.276)	0	0	0
20/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	52,876.0000	53,743.0000	1.640	0	0	0
20/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	85,513.0000	86,608.0000	1.281	0	0	0
20/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,564.0000	2,366.0000	(7.722)	0	0	0
20/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	9,959.0000	9,454.0000	(5.071)	0	0	0
20/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	17,238.0000	16,545.0000	(4.020)	0	0	0
20/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	68,770.0000	69,772.0000	1.457	0	0	0
20/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	26,224.0000	26,731.0000	1.933	0	0	0
20/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	5,285.0000	4,952.0000	(6.301)	0	0	0
20/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	38,480.0000	39,175.0000	1.806	0	0	0
20/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	16,557.0000	16,885.0000	1.981	0	0	0
20/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	54.0000	46.0000	(14.815)	0	0	0
20/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	27,585.0000	26,712.0000	(3.165)	0	0	0
20/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	454.0000	404.0000	(11.013)	0	0	0
20/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	136,425.0000	137,617.0000	0.874	0	0	0
20/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	165.0000	144.0000	(12.727)	0	0	0
20/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	119,617.0000	120,795.0000	0.985	0	0	0
20/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	102,579.0000	103,729.0000	1.121	0	0	0
20/02/2006	R203	2006/11/02			Bond Future	7.1370	7.1220	(0.210)	0.0000	0.0000	0
20/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	60,227.0000	59,203.0000	(1.700)	0	0	0
20/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	42,308.0000	42,976.0000	1.579	0	0	0
20/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	696.0000	642.0000	(7.759)	0	0	0
20/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	14,230.0000	13,718.0000	(3.598)	0	0	0
20/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	21,279.0000	21,658.0000	1.781	0	0	0
20/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	44,930.0000	44,004.0000	(2.061)	0	0	0
20/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	13,908.0000	14,163.0000	1.833	0	0	0
20/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	8,546.0000	8,704.0000	1.849	0	0	0
20/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	55,610.0000	56,417.0000	1.451	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
20/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	21,930.0000	21,270.0000	(3.010)	0	0	0
20/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	8,750.0000	8,375.0000	(4.286)	0	0	0
20/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	30,774.0000	31,296.0000	1.696	0	0	0
20/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	32,130.0000	31,329.0000	(2.493)	0	0	0
20/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	5,084.0000	4,828.0000	(5.035)	0	0	0
20/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	70,288.0000	71,213.0000	1.316	0	0	0
20/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,436.0000	1,338.0000	(6.825)	0	0	0
20/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	102,057.0000	103,141.0000	1.062	0	0	0
20/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	2,785.0000	2,621.0000	(5.889)	0	0	0
20/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	85,906.0000	86,923.0000	1.184	0	0	0
20/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	118,412.0000	119,539.0000	0.952	0	0	0
20/02/2006	R203	2007/02/01			Bond Future	7.1440	7.1290	(0.210)	0.0000	0.0000	0
20/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	58,141.0000	58,895.0000	1.297	0	0	0
20/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	49,027.0000	48,160.0000	(1.768)	0	0	0
20/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	12,576.0000	12,169.0000	(3.236)	0	0	0
20/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	36,731.0000	35,972.0000	(2.066)	0	0	0
20/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	71,791.0000	72,649.0000	1.195	0	0	0
20/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	25,520.0000	25,921.0000	1.571	0	0	0
20/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	8,162.0000	7,859.0000	(3.712)	0	0	0
20/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	963.0000	905.0000	(6.023)	0	0	0
20/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	5,091.0000	4,875.0000	(4.243)	0	0	0
20/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	17,989.0000	18,283.0000	1.634	0	0	0
20/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	132,818.0000	133,920.0000	0.830	0	0	0
20/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	86,370.0000	87,315.0000	1.094	0	0	0
20/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	1,750.0000	1,655.0000	(5.429)	0	0	0
20/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,048.0000	2,901.0000	(4.823)	0	0	0
20/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	101,574.0000	102,588.0000	0.998	0	0	0
20/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	117,132.0000	118,198.0000	0.910	0	0	0
20/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	63,478.0000	62,521.0000	(1.508)	0	0	0
20/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	12,142.0000	12,346.0000	1.680	0	0	0
20/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	45,720.0000	46,359.0000	1.398	0	0	0
20/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	34,787.0000	35,305.0000	1.489	0	0	0
20/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	26,630.0000	25,987.0000	(2.415)	0	0	0
20/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	18,641.0000	18,119.0000	(2.800)	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
20/02/2006	R204	2006/05/04			Bond Future	7.1290	7.1200	(0.126)	0.0000	0.0000	0
20/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	413.0000	347.0000	(15.981)	0	0	0
20/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	72,125.0000	72,835.0000	0.984	0	0	0
20/02/2006	R204	2006/08/03			Bond Future	7.1250	7.1150	(0.140)	0.0000	0.0000	0
20/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	73,908.0000	74,590.0000	0.923	0	0	0
20/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	2,744.0000	2,574.0000	(6.195)	0	0	0
20/02/2006	R204	2006/11/02			Bond Future	7.1230	7.1140	(0.126)	0.0000	0.0000	0
20/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	24,555.0000	24,732.0000	0.721	0	0	0
20/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	24,190.0000	23,698.0000	(2.034)	0	0	0
20/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	34,955.0000	34,376.0000	(1.656)	0	0	0
20/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	457.0000	427.0000	(6.565)	0	0	0
20/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	47,055.0000	47,417.0000	0.769	0	0	0
20/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	6,039.0000	5,824.0000	(3.560)	0	0	0
20/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	15,995.0000	15,600.0000	(2.470)	0	0	0
20/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	946.0000	892.0000	(5.708)	0	0	0
20/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	34,789.0000	35,055.0000	0.765	0	0	0
20/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	16,461.0000	16,566.0000	0.638	0	0	0
20/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	48,418.0000	47,766.0000	(1.347)	0	0	0
20/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	64,515.0000	63,810.0000	(1.093)	0	0	0
20/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	10,430.0000	10,481.0000	0.489	0	0	0
20/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	61,076.0000	61,532.0000	0.747	0	0	0
20/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	10,079.0000	9,778.0000	(2.986)	0	0	0
20/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	76,463.0000	77,005.0000	0.709	0	0	0
20/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	126,740.0000	127,443.0000	0.555	0	0	0
20/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	1,852.0000	1,761.0000	(4.914)	0	0	0
20/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	109,661.0000	110,326.0000	0.606	0	0	0
20/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	3,435.0000	3,290.0000	(4.221)	0	0	0
20/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	92,792.0000	93,404.0000	0.660	0	0	0
20/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	143,783.0000	144,510.0000	0.506	0	0	0
20/02/2006	R204	2007/02/01			Bond Future	7.1270	7.1180	(0.126)	0.0000	0.0000	0
20/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	63,281.0000	63,722.0000	0.697	0	0	0
20/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	67,268.0000	66,610.0000	(0.978)	0	0	0
20/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	20,041.0000	20,181.0000	0.699	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
20/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	51,875.0000	51,269.0000	(1.168)	0	0	0
20/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	13,297.0000	12,993.0000	(2.286)	0	0	0
20/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	125,757.0000	126,427.0000	0.533	0	0	0
20/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	8,647.0000	8,416.0000	(2.671)	0	0	0
20/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	13,632.0000	13,719.0000	0.638	0	0	0
20/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,251.0000	3,135.0000	(3.568)	0	0	0
20/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	109,351.0000	109,982.0000	0.577	0	0	0
20/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	5,408.0000	5,241.0000	(3.088)	0	0	0
20/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	93,275.0000	93,853.0000	0.620	0	0	0
20/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	19,693.0000	19,309.0000	(1.950)	0	0	0
20/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	38,822.0000	38,282.0000	(1.391)	0	0	0
20/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	77,812.0000	78,327.0000	0.662	0	0	0
20/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	50,001.0000	50,362.0000	0.722	0	0	0
20/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	28,236.0000	28,441.0000	0.726	0	0	0
20/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	28,130.0000	27,665.0000	(1.653)	0	0	0
20/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	38,252.0000	38,533.0000	0.735	0	0	0
20/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,876.0000	1,800.0000	(4.051)	0	0	0
20/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	142,259.0000	142,957.0000	0.491	0	0	0
20/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,039.0000	992.0000	(4.524)	0	0	0
20/02/2006	R207	2006/05/04			Bond Future	7.1020	7.0950	(0.099)	0.0000	0.0000	0
20/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	74,921.0000	75,475.0000	0.739	0	0	0
20/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	378.0000	320.0000	(15.344)	0	0	0
20/02/2006	R207	2006/08/03			Bond Future	7.0980	7.0910	(0.099)	0.0000	0.0000	0
20/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	76,707.0000	77,171.0000	0.605	0	0	0
20/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	2,604.0000	2,463.0000	(5.415)	0	0	0
20/02/2006	R207	2006/11/02			Bond Future	7.0940	7.0880	(0.085)	0.0000	0.0000	0
20/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	39,153.0000	39,489.0000	0.858	0	0	0
20/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	5,214.0000	5,037.0000	(3.395)	0	0	0
20/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	24,669.0000	24,897.0000	0.924	0	0	0
20/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	11,445.0000	11,160.0000	(2.490)	0	0	0
20/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	146,808.0000	147,321.0000	0.349	0	0	0
20/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	670.0000	630.0000	(5.970)	0	0	0
20/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	56,112.0000	56,533.0000	0.750	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
20/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	74,338.0000	74,812.0000	0.638	0	0	0
20/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	6,535.0000	6,585.0000	0.765	0	0	0
20/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	36,531.0000	36,068.0000	(1.267)	0	0	0
20/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	2,031.0000	1,939.0000	(4.530)	0	0	0
20/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	186.0000	172.0000	(7.527)	0	0	0
20/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
20/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	92,904.0000	93,404.0000	0.538	0	0	0
20/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	129,280.0000	129,792.0000	0.396	0	0	0
20/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	111,291.0000	111,800.0000	0.457	0	0	0
20/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	43.0000	39.0000	(9.302)	0	0	0
20/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	13,693.0000	13,817.0000	0.906	0	0	0
20/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	21,774.0000	21,385.0000	(1.787)	0	0	0
20/02/2006	R207	2007/02/01			Bond Future	7.0970	7.0900	(0.099)	0.0000	0.0000	0
20/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	8,449.0000	8,251.0000	(2.343)	0	0	0
20/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	96,731.0000	97,178.0000	0.462	0	0	0
20/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	81,045.0000	81,438.0000	0.485	0	0	0
20/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	66,234.0000	66,565.0000	0.500	0	0	0
20/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	13,018.0000	12,758.0000	(1.997)	0	0	0
20/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	51,407.0000	50,902.0000	(0.982)	0	0	0
20/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	5,278.0000	5,134.0000	(2.728)	0	0	0
20/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	3,171.0000	3,071.0000	(3.154)	0	0	0
20/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,016.0000	974.0000	(4.134)	0	0	0
20/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	27,689.0000	27,296.0000	(1.419)	0	0	0
20/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	112,972.0000	113,463.0000	0.435	0	0	0
20/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	52,622.0000	52,887.0000	0.504	0	0	0
20/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	146,049.0000	146,598.0000	0.376	0	0	0
20/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	40,504.0000	40,703.0000	0.491	0	0	0
20/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	129,487.0000	130,012.0000	0.405	0	0	0
20/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	1,832.0000	1,765.0000	(3.657)	0	0	0
20/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	14,755.0000	14,801.0000	0.312	0	0	0
20/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	21,521.0000	21,607.0000	0.400	0	0	0
20/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	19,328.0000	19,001.0000	(1.692)	0	0	0
20/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	66,900.0000	66,355.0000	(0.815)	0	0	0
20/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	30,100.0000	30,238.0000	0.458	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
20/02/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	38,339.0000	37,885.0000	(1.184)	0	0	0
<b>Grand Total:</b>										<b>1,874</b>