

Derivatives High/Low Report

High/Low for 27/02/2006

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
27/02/2006	GOVI 2006/05/04			jGovi	243.6050	243.1490	(0.187)	0.0000	0.0000	699
27/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	136,069.0000	131,511.0000	(3.350)	0	0	0
27/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	19.0000	21.0000	10.526	0	0	0
27/02/2006	GOVI 2006/08/03			jGovi	247.9710	247.5120	(0.185)	0.0000	0.0000	0
27/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	179,799.0000	175,220.0000	(2.547)	0	0	0
27/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	89.0000	100.0000	12.360	0	0	0
27/02/2006	GOVI 2006/11/02			jGovi	252.3420	251.8930	(0.178)	0.0000	0.0000	0
27/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	223,500.0000	219,020.0000	(2.004)	0	0	0
27/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	80.0000	90.0000	12.500	0	0	0
27/02/2006	GOVI 2007/02/01			jGovi	256.6980	256.2620	(0.170)	0.0000	0.0000	0
27/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	47.0000	52.0000	10.638	0	0	0
27/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	267,027.0000	262,672.0000	(1.631)	0	0	0
27/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(152.5963)	(98.394)	0.0000	0.0000	0
27/02/2006	J153 2010/08/31			jSwap	7.1430	7.1740	0.434	0.0000	0.0000	0
27/02/2006	J157 2015/09/15			jSwap	7.2490	7.2870	0.524	0.0000	0.0000	0
27/02/2006	J186 2026/12/21			jSwap	6.9090	6.9500	0.593	0.0000	0.0000	0
27/02/2006	J194 2008/02/28			jSwap	7.0200	7.0390	0.271	0.0000	0.0000	0

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27/02/2006	J201	2014/12/22			jSwap	7.2270	7.2610	0.470	0.0000	0.0000	0
27/02/2006	J203	2017/09/15			jSwap	7.2310	7.2640	0.456	0.0000	0.0000	0
27/02/2006	J204	2018/12/21			jSwap	7.2190	7.2530	0.471	0.0000	0.0000	0
27/02/2006	J207	2020/01/15			jSwap	7.1900	7.2240	0.473	0.0000	0.0000	0
27/02/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
27/02/2006	JFRA	2006/05/04			jFra	7.0110	7.0420	0.442	0.0000	0.0000	0
27/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	556.0000	584.0000	5.036	0	0	0
27/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	530.0000	481.0000	(9.245)	0	0	0
27/02/2006	JFRA	2006/08/03			jFra	6.9250	6.9490	0.347	0.0000	0.0000	0
27/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,006.0000	967.0000	(3.877)	0	0	0
27/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	822.0000	842.0000	2.433	0	0	0
27/02/2006	JFRA	2006/11/02			jFra	6.9500	6.9700	0.288	0.0000	0.0000	0
27/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,263.0000	1,231.0000	(2.534)	0	0	0
27/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,141.0000	1,157.0000	1.402	0	0	0
27/02/2006	JFRA	2007/02/01			jFra	7.0280	7.0450	0.242	0.0000	0.0000	500
27/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,060.0000	2,028.0000	(1.553)	0	0	0
27/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	903.0000	913.0000	1.107	0	0	0
27/02/2006	JFRA	2007/05/03			jFra	7.1510	7.1740	0.322	0.0000	0.0000	0
27/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,217.0000	1,235.0000	1.479	0	0	0
27/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,072.0000	2,034.0000	(1.834)	0	0	0
27/02/2006	JFRA	2007/08/02			jFra	7.2200	7.2660	0.637	0.0000	0.0000	0
27/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,447.0000	1,492.0000	3.110	0	0	0
27/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,133.0000	2,065.0000	(3.188)	0	0	0

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27/02/2006	JFRA	2007/11/01			jFra	7.4140	7.3980	(0.216)	0.0000	0.0000	0
27/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,898.0000	1,873.0000	(1.317)	0	0	0
27/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,125.0000	2,142.0000	0.800	0	0	0
27/02/2006	JN02	2006/05/04			jNote	7.1280	7.1490	0.295	0.0000	0.0000	0
27/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,835.0000	9,433.0000	(4.087)	0	0	0
27/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	7,619.0000	7,609.0000	(0.131)	0	0	0
27/02/2006	JN02	2006/08/03			jNote	7.1840	7.2030	0.264	0.0000	0.0000	0
27/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,608.0000	12,654.0000	0.365	0	0	0
27/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,838.0000	13,530.0000	(2.226)	0	0	0
27/02/2006	JN02	2006/11/02			jNote	7.2500	7.2710	0.290	0.0000	0.0000	0
27/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	16,541.0000	16,244.0000	(1.796)	0	0	0
27/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,539.0000	16,633.0000	0.568	0	0	0
27/02/2006	JN05	2006/05/04			jNote	7.3640	7.3980	0.462	0.0000	0.0000	0
27/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	11,232.0000	11,890.0000	5.858	0	0	0
27/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	6,485.0000	5,731.0000	(11.627)	0	0	0
27/02/2006	JN05	2006/08/03			jNote	7.3900	7.4260	0.487	0.0000	0.0000	0
27/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	10,460.0000	9,700.0000	(7.266)	0	0	0
27/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	16,284.0000	17,018.0000	4.507	0	0	0
27/02/2006	JN05	2006/11/02			jNote	7.4210	7.4590	0.512	0.0000	0.0000	0
27/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	13,171.0000	12,395.0000	(5.892)	0	0	0
27/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	20,278.0000	21,074.0000	3.925	0	0	0
27/02/2006	JN10	2006/05/04			jNote	7.4010	7.4340	0.446	0.0000	0.0000	0
27/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	14,960.0000	16,423.0000	9.779	0	0	0
27/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	4,335.0000	3,493.0000	(19.423)	0	0	0
27/02/2006	JN10	2006/08/03			jNote	7.4130	7.4470	0.459	0.0000	0.0000	0
27/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	8,189.0000	7,230.0000	(11.711)	0	0	0
27/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	19,648.0000	21,060.0000	7.186	0	0	0

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27/02/2006	JN10	2006/11/02			jNote	7.4270	7.4630	0.485	0.0000	0.0000	0
27/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	23,393.0000	24,861.0000	6.275	0	0	0
27/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	10,965.0000	9,927.0000	(9.466)	0	0	0
27/02/2006	JROD	2006/02/28			jRod	6.5310	6.6830	2.327	0.0000	0.0000	0
27/02/2006	JROD	2006/03/31			jRod	6.6210	6.7620	2.130	0.0000	0.0000	0
27/02/2006	JROD	2006/04/28			jRod	6.7370	6.8810	2.137	0.0000	0.0000	0
27/02/2006	JROD	2006/05/31			jRod	6.8180	6.8860	0.997	0.0000	0.0000	0
27/02/2006	JROD	2006/06/30			jRod	6.8920	6.9590	0.972	0.0000	0.0000	0
27/02/2006	JROD	2006/07/31			jRod	6.9640	7.0320	0.976	0.0000	0.0000	0
27/02/2006	JROD	2006/08/31			jRod	6.9350	6.9810	0.663	0.0000	0.0000	0
27/02/2006	R153	2006/05/04			Bond Future	7.1420	7.1800	0.532	0.0000	0.0000	11
27/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	4,547.0000	3,845.0000	(15.439)	0	0	0
27/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	10,434.0000	11,301.0000	8.309	0	0	0
27/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	5,488.0000	5,984.0000	9.038	0	0	0
27/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	87.0000	88.0000	1.149	0	0	0
27/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	9,941.0000	8,868.0000	(10.794)	0	0	0
27/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	64,237.0000	62,668.0000	(2.443)	0	0	0
27/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	35,413.0000	33,880.0000	(4.329)	0	0	0
27/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	599.0000	635.0000	6.010	0	0	0
27/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	1,290.0000	1,389.0000	7.674	0	0	0
27/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	26,091.0000	24,622.0000	(5.630)	0	0	0
27/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	44,996.0000	43,438.0000	(3.463)	0	0	0
27/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	54,605.0000	53,037.0000	(2.872)	0	0	0
27/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	17,401.0000	16,070.0000	(7.649)	0	0	0
27/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	2,719.0000	2,957.0000	8.753	0	0	0
27/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	277.0000	288.0000	3.971	0	0	20
27/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1,475.0000	1,149.0000	(22.102)	0	0	0
27/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	17,814.0000	19,056.0000	6.972	0	0	0

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27/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	23.0000	23.0000	-	0	0	0
27/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	73,812.0000	72,243.0000	(2.126)	0	0	0
27/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
27/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	83,299.0000	81,730.0000	(1.884)	0	0	0
27/02/2006	R153	2006/08/03			Bond Future	7.1290	7.1690	0.561	0.0000	0.0000	1
27/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	8,832.0000	8,071.0000	(8.616)	0	0	0
27/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	14,306.0000	13,325.0000	(6.857)	0	0	0
27/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	13,885.0000	14,685.0000	5.762	0	0	0
27/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	28,613.0000	27,326.0000	(4.498)	0	0	0
27/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	9,591.0000	10,171.0000	6.047	0	0	0
27/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	36,704.0000	35,327.0000	(3.752)	0	0	0
27/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	3,280.0000	3,464.0000	5.610	0	0	0
27/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,676.0000	7,080.0000	6.052	0	0	100
27/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	21,059.0000	19,902.0000	(5.494)	0	0	0
27/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	4,661.0000	4,935.0000	5.879	0	0	0
27/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	53,443.0000	51,954.0000	(2.786)	0	0	0
27/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	758.0000	798.0000	5.277	0	0	0
27/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	62,025.0000	60,504.0000	(2.452)	0	0	0
27/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	70,762.0000	69,222.0000	(2.176)	0	0	0
27/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	401.0000	422.0000	5.237	0	0	0
27/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	2,334.0000	2,457.0000	5.270	0	0	0
27/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	45,134.0000	43,696.0000	(3.186)	0	0	0
27/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,362.0000	1,434.0000	5.286	0	0	0
27/02/2006	R153	2006/11/02			Bond Future	7.1310	7.1720	0.575	0.0000	0.0000	0
27/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	12,156.0000	11,401.0000	(6.211)	0	0	0
27/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	16,986.0000	17,737.0000	4.421	0	0	0
27/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	13,109.0000	13,705.0000	4.546	0	0	0
27/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	17,474.0000	16,564.0000	(5.208)	0	0	0
27/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	45,630.0000	44,342.0000	(2.823)	0	0	0
27/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	5,367.0000	5,585.0000	4.062	0	0	100
27/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	52,804.0000	51,457.0000	(2.551)	0	0	0
27/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,782.0000	3,941.0000	4.204	0	0	0
27/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	7,773.0000	7,191.0000	(7.487)	0	0	0

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27/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	21,887.0000	22,811.0000	4.222	0	0	0
27/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	23,758.0000	22,717.0000	(4.382)	0	0	0
27/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,601.0000	2,713.0000	4.306	0	0	0
27/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	60,298.0000	58,904.0000	(2.312)	0	0	0
27/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,745.0000	1,821.0000	4.355	0	0	0
27/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,141.0000	1,192.0000	4.470	0	0	0
27/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	75,938.0000	74,483.0000	(1.916)	0	0	0
27/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	27,927.0000	29,028.0000	3.942	0	0	0
27/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	68,033.0000	66,604.0000	(2.100)	0	0	0
27/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	6,488.0000	6,767.0000	4.300	0	0	0
27/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	4,437.0000	4,032.0000	(9.128)	0	0	0
27/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	10,287.0000	10,752.0000	4.520	0	0	0
27/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	30,621.0000	29,476.0000	(3.739)	0	0	0
27/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	37,907.0000	36,680.0000	(3.237)	0	0	0
27/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	8,133.0000	8,493.0000	4.426	0	0	0
27/02/2006	R153	2007/02/01			Bond Future	7.1500	7.1910	0.573	0.0000	0.0000	0
27/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	16,381.0000	16,963.0000	3.553	0	0	0
27/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	19,814.0000	18,987.0000	(4.174)	0	0	0
27/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	14,688.0000	13,976.0000	(4.847)	0	0	0
27/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	19,861.0000	20,558.0000	3.509	0	0	0
27/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	12,137.0000	12,538.0000	3.304	0	0	0
27/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	32,547.0000	31,538.0000	(3.100)	0	0	0
27/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	14,014.0000	14,496.0000	3.439	0	0	0
27/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	25,974.0000	25,047.0000	(3.569)	0	0	0
27/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	24,111.0000	24,937.0000	3.426	0	0	0
27/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	39,418.0000	38,344.0000	(2.725)	0	0	0
27/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	29,236.0000	30,199.0000	3.294	0	0	0
27/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	10,251.0000	9,668.0000	(5.687)	0	0	0
27/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	10,637.0000	10,972.0000	3.149	0	0	0
27/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	46,503.0000	45,375.0000	(2.426)	0	0	0
27/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	9,427.0000	9,708.0000	2.981	0	0	0
27/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,341.0000	4,483.0000	3.271	0	0	0
27/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	72,770.0000	71,469.0000	(1.788)	0	0	0
27/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,261.0000	3,370.0000	3.343	0	0	0
27/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	6,610.0000	6,164.0000	(6.747)	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
27/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	65,853.0000	64,585.0000	(1.926)	0	0	0
27/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	59,140.0000	57,911.0000	(2.078)	0	0	0
27/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	5,699.0000	5,879.0000	3.158	0	0	0
27/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	52,675.0000	51,493.0000	(2.244)	0	0	0
27/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	7,379.0000	7,606.0000	3.076	0	0	0
27/02/2006	R157	2006/05/04			Bond Future	7.2520	7.2940	0.579	0.0000	0.0000	7
27/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	2,800.0000	3,124.0000	11.571	0	0	0
27/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
27/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	27,039.0000	29,486.0000	9.050	0	0	0
27/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	17.0000	17.0000	-	0	0	0
27/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	5,419.0000	4,305.0000	(20.557)	0	0	0
27/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	138,562.0000	135,002.0000	(2.569)	0	0	0
27/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	101,033.0000	97,482.0000	(3.515)	0	0	0
27/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	44,259.0000	41,022.0000	(7.314)	0	0	0
27/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	170.0000	180.0000	5.882	0	0	0
27/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	156,839.0000	153,278.0000	(2.270)	0	0	0
27/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	119,962.0000	116,403.0000	(2.967)	0	0	0
27/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	81,869.0000	78,344.0000	(4.306)	0	0	0
27/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	415.0000	451.0000	8.675	0	0	0
27/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	1,025.0000	1,137.0000	10.927	0	0	0
27/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	62,682.0000	59,232.0000	(5.504)	0	0	0
27/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	6,835.0000	7,613.0000	11.383	0	0	0
27/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	27,689.0000	24,906.0000	(10.051)	0	0	50
27/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	71.0000	73.0000	2.817	0	0	115
27/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	14,217.0000	12,184.0000	(14.300)	0	0	0
27/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	14,387.0000	15,915.0000	10.621	0	0	0
27/02/2006	R157	2006/08/03			Bond Future	7.2500	7.2930	0.593	0.0000	0.0000	4
27/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	33,689.0000	35,841.0000	6.388	0	0	0
27/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	50,721.0000	47,896.0000	(5.570)	0	0	0
27/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	10,049.0000	10,785.0000	7.324	0	0	100
27/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	15,015.0000	16,114.0000	7.319	0	0	0
27/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	12,745.0000	11,336.0000	(11.055)	0	0	0
27/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	35,551.0000	33,089.0000	(6.925)	0	0	0
27/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	918.0000	978.0000	6.536	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
27/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	6,767.0000	7,250.0000	7.138	0	0	0
27/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	136,582.0000	133,082.0000	(2.563)	0	0	0
27/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	67,185.0000	64,107.0000	(4.581)	0	0	0
27/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	154,040.0000	150,509.0000	(2.292)	0	0	0
27/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,749.0000	1,864.0000	6.575	0	0	0
27/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	3,171.0000	3,375.0000	6.433	0	0	0
27/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	84,391.0000	81,145.0000	(3.846)	0	0	0
27/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	119,146.0000	115,700.0000	(2.892)	0	0	0
27/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	4,609.0000	4,924.0000	6.834	0	0	0
27/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	458.0000	488.0000	6.550	0	0	0
27/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	101,944.0000	98,586.0000	(3.294)	0	0	0
27/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	22,746.0000	24,329.0000	6.959	0	0	0
27/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	22,746.0000	20,768.0000	(8.696)	0	0	0
27/02/2006	R157	2006/11/02			Bond Future	7.2550	7.2990	0.606	0.0000	0.0000	0
27/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	22,414.0000	23,649.0000	5.510	0	0	0
27/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	42,053.0000	39,734.0000	(5.514)	0	0	0
27/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	104,094.0000	100,946.0000	(3.024)	0	0	0
27/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	8,016.0000	8,422.0000	5.065	0	0	117
27/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	19,268.0000	17,739.0000	(7.935)	0	0	0
27/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	13,096.0000	13,805.0000	5.414	0	0	0
27/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	17,076.0000	18,015.0000	5.499	0	0	0
27/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	56,376.0000	53,761.0000	(4.638)	0	0	0
27/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	40,106.0000	42,131.0000	5.049	0	0	0
27/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	838.0000	886.0000	5.728	0	0	0
27/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	87,695.0000	84,676.0000	(3.443)	0	0	0
27/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	30,082.0000	31,685.0000	5.329	0	0	0
27/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	11,182.0000	10,098.0000	(9.694)	0	0	0
27/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	29,678.0000	27,726.0000	(6.577)	0	0	0
27/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	52,850.0000	55,320.0000	4.674	0	0	0
27/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	10,182.0000	10,718.0000	5.264	0	0	0
27/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	71,685.0000	68,839.0000	(3.970)	0	0	0
27/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	5,387.0000	5,671.0000	5.272	0	0	0
27/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	168,312.0000	164,837.0000	(2.065)	0	0	0
27/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	119,683.0000	116,412.0000	(2.733)	0	0	0
27/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	184,651.0000	181,146.0000	(1.898)	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
27/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,244.0000	2,370.0000	5.615	0	0	0
27/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,390.0000	1,470.0000	5.755	0	0	0
27/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,525.0000	3,717.0000	5.447	0	0	0
27/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	135,695.0000	132,332.0000	(2.478)	0	0	0
27/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	151,954.0000	148,525.0000	(2.257)	0	0	0
27/02/2006	R157	2007/02/01			Bond Future	7.2700	7.3140	0.605	0.0000	0.0000	0
27/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	18,116.0000	18,818.0000	3.875	0	0	0
27/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	108,588.0000	105,712.0000	(2.649)	0	0	0
27/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	92,546.0000	89,788.0000	(2.980)	0	0	0
27/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	24,276.0000	25,318.0000	4.292	0	0	0
27/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	76,787.0000	74,178.0000	(3.398)	0	0	0
27/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	16,026.0000	16,611.0000	3.650	0	0	0
27/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	20,828.0000	21,680.0000	4.091	0	0	0
27/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	122,529.0000	119,529.0000	(2.448)	0	0	0
27/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	4,883.0000	5,085.0000	4.137	0	0	0
27/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	136,938.0000	133,834.0000	(2.267)	0	0	0
27/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	3,496.0000	3,644.0000	4.233	0	0	0
27/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	181,841.0000	178,529.0000	(1.821)	0	0	0
27/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	61,415.0000	58,997.0000	(3.937)	0	0	0
27/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	166,698.0000	163,440.0000	(1.954)	0	0	0
27/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	6,719.0000	6,990.0000	4.033	0	0	0
27/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	12,170.0000	12,631.0000	3.788	0	0	0
27/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	9,109.0000	9,466.0000	3.919	0	0	0
27/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	151,697.0000	148,508.0000	(2.102)	0	0	0
27/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	45,048.0000	46,981.0000	4.291	0	0	0
27/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	23,561.0000	22,033.0000	(6.485)	0	0	0
27/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	28,847.0000	30,133.0000	4.458	0	0	0
27/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	46,810.0000	44,635.0000	(4.646)	0	0	0
27/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	34,374.0000	32,500.0000	(5.452)	0	0	0
27/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	35,951.0000	37,537.0000	4.412	0	0	0
27/02/2006	R186	2006/05/04			Bond Future	6.9470	6.9880	0.590	0.0000	0.0000	0
27/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	20,213.0000	22,323.0000	10.439	0	0	0
27/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	107,855.0000	102,341.0000	(5.112)	0	0	0
27/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	39,230.0000	42,802.0000	9.105	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
27/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	2,353.0000	2,538.0000	7.862	0	0	0
27/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	78,839.0000	73,597.0000	(6.649)	0	0	0
27/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	4,841.0000	5,298.0000	9.440	0	0	0
27/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	27,573.0000	23,984.0000	(13.016)	0	0	0
27/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	11,348.0000	9,221.0000	(18.743)	0	0	0
27/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	51,296.0000	46,636.0000	(9.085)	0	0	0
27/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	137,042.0000	131,411.0000	(4.109)	0	0	0
27/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	67,505.0000	72,390.0000	7.237	0	0	0
27/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	1,177.0000	1,245.0000	5.777	0	0	0
27/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	9,994.0000	11,033.0000	10.396	0	0	0
27/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	165,532.0000	159,849.0000	(3.433)	0	0	0
27/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	3,020.0000	2,205.0000	(26.987)	0	0	0
27/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	395.0000	412.0000	4.304	0	0	0
27/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	193,479.0000	187,783.0000	(2.944)	0	0	0
27/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	118.0000	120.0000	1.695	0	0	0
27/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	220,616.0000	214,917.0000	(2.583)	0	0	0
27/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	31.0000	31.0000	-	0	0	0
27/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
27/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	246,856.0000	241,157.0000	(2.309)	0	0	0
27/02/2006	R186	2006/08/03			Bond Future	6.9390	6.9810	0.605	0.0000	0.0000	0
27/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	22,936.0000	20,437.0000	(10.896)	0	0	0
27/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	49,500.0000	52,802.0000	6.671	0	0	0
27/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	89,595.0000	84,848.0000	(5.298)	0	0	0
27/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	40,825.0000	37,366.0000	(8.473)	0	0	0
27/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	15,013.0000	16,067.0000	7.021	0	0	0
27/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	116,431.0000	111,330.0000	(4.381)	0	0	0
27/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	32,410.0000	34,754.0000	7.232	0	0	0
27/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	10,552.0000	11,253.0000	6.643	0	0	0
27/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	143,686.0000	138,354.0000	(3.711)	0	0	0
27/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	7,635.0000	8,104.0000	6.143	0	0	0
27/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	21,842.0000	23,424.0000	7.243	0	0	0
27/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	63,953.0000	59,734.0000	(6.597)	0	0	0
27/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	221,553.0000	215,833.0000	(2.582)	0	0	0
27/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	639.0000	680.0000	6.416	0	0	0
27/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	195,618.0000	189,970.0000	(2.887)	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
27/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,267.0000	1,349.0000	6.472	0	0	0
27/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	271,944.0000	266,161.0000	(2.127)	0	0	0
27/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	310.0000	329.0000	6.129	0	0	0
27/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	4,381.0000	4,658.0000	6.323	0	0	0
27/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	169,527.0000	164,003.0000	(3.258)	0	0	0
27/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,407.0000	2,562.0000	6.440	0	0	0
27/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	247,053.0000	241,292.0000	(2.332)	0	0	0
27/02/2006	R186	2006/11/02			Bond Future	6.9340	6.9760	0.606	0.0000	0.0000	0
27/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	59,631.0000	62,729.0000	5.195	0	0	0
27/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	52,617.0000	49,234.0000	(6.429)	0	0	0
27/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	33,960.0000	31,295.0000	(7.847)	0	0	0
27/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	75,657.0000	71,687.0000	(5.247)	0	0	0
27/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	43,578.0000	45,958.0000	5.461	0	0	0
27/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	33,169.0000	34,960.0000	5.400	0	0	0
27/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	200,142.0000	194,765.0000	(2.687)	0	0	0
27/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	19,211.0000	17,339.0000	(9.744)	0	0	0
27/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	20,425.0000	21,448.0000	5.009	0	0	0
27/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	126,242.0000	121,503.0000	(3.754)	0	0	0
27/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	25,754.0000	27,103.0000	5.238	0	0	0
27/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	100,485.0000	96,072.0000	(4.392)	0	0	0
27/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	80,910.0000	84,800.0000	4.808	0	0	0
27/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	16,544.0000	17,328.0000	4.739	0	0	0
27/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	176,001.0000	170,797.0000	(2.957)	0	0	0
27/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	152,339.0000	147,361.0000	(3.268)	0	0	0
27/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	4,911.0000	5,170.0000	5.274	0	0	0
27/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	224,447.0000	218,944.0000	(2.452)	0	0	0
27/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	7,530.0000	7,916.0000	5.126	0	0	0
27/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	11,289.0000	11,847.0000	4.943	0	0	0
27/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,133.0000	3,302.0000	5.394	0	0	0
27/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	248,658.0000	243,066.0000	(2.249)	0	0	0
27/02/2006	R186	2007/02/01			Bond Future	6.9330	6.9750	0.606	0.0000	0.0000	0
27/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	28,420.0000	29,623.0000	4.233	0	0	0
27/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	159,401.0000	154,659.0000	(2.975)	0	0	0
27/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	33,660.0000	35,160.0000	4.456	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
27/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	40,211.0000	37,518.0000	(6.697)	0	0	0
27/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	59,530.0000	56,214.0000	(5.570)	0	0	0
27/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	107,976.0000	103,757.0000	(3.907)	0	0	0
27/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	24,432.0000	25,408.0000	3.995	0	0	0
27/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	50,424.0000	52,827.0000	4.766	0	0	0
27/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	133,608.0000	129,093.0000	(3.379)	0	0	0
27/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	181,639.0000	176,671.0000	(2.735)	0	0	0
27/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	85,349.0000	89,077.0000	4.368	0	0	0
27/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	204,398.0000	199,244.0000	(2.522)	0	0	0
27/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	6,463.0000	6,765.0000	4.673	0	0	0
27/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	250,520.0000	245,103.0000	(2.162)	0	0	0
27/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	9,223.0000	9,639.0000	4.510	0	0	0
27/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	40,772.0000	42,663.0000	4.638	0	0	0
27/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	227,431.0000	222,129.0000	(2.331)	0	0	0
27/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	65,544.0000	68,570.0000	4.617	0	0	0
27/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	12,961.0000	13,525.0000	4.352	0	0	0
27/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	83,077.0000	79,249.0000	(4.608)	0	0	0
27/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	17,934.0000	18,684.0000	4.182	0	0	0
27/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	24,281.0000	22,290.0000	(8.200)	0	0	0
27/02/2006	R194	2006/05/04			Bond Future	6.9610	6.9910	0.431	0.0000	0.0000	50
27/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	30,392.0000	29,872.0000	(1.711)	0	0	0
27/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	34,544.0000	34,024.0000	(1.505)	0	0	0
27/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
27/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
27/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	26,223.0000	25,703.0000	(1.983)	0	0	0
27/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	263.0000	199.0000	(24.335)	0	0	0
27/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	12,437.0000	12,947.0000	4.101	0	0	0
27/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	27.0000	17.0000	(37.037)	0	0	0
27/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	8,288.0000	8,743.0000	5.490	0	0	0
27/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	4,833.0000	5,164.0000	6.849	0	0	0
27/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,170.0000	981.0000	(16.154)	0	0	0
27/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	35.0000	35.0000	-	0	0	0
27/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	17,874.0000	17,356.0000	(2.898)	0	0	0
27/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	22,050.0000	21,530.0000	(2.358)	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
27/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	196.0000	203.0000	3.571	0	0	0
27/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	13,744.0000	13,233.0000	(3.718)	0	0	0
27/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,114.0000	2,781.0000	(10.694)	0	0	0
27/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	81.0000	82.0000	1.235	0	0	0
27/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	9,751.0000	9,260.0000	(5.035)	0	0	0
27/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	470.0000	499.0000	6.170	0	0	0
27/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,439.0000	2,625.0000	7.626	0	0	0
27/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	6,087.0000	5,649.0000	(7.196)	0	0	0
27/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,097.0000	1,178.0000	7.384	0	0	0
27/02/2006	R194	2006/08/03			Bond Future	6.9000	6.9330	0.478	0.0000	0.0000	0
27/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	94.0000	97.0000	3.191	0	0	0
27/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	20,629.0000	20,154.0000	(2.303)	0	0	0
27/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	598.0000	620.0000	3.679	0	0	0
27/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	24,021.0000	23,537.0000	(2.015)	0	0	0
27/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	339.0000	351.0000	3.540	0	0	0
27/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	183.0000	189.0000	3.279	0	0	0
27/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	27,500.0000	27,009.0000	(1.785)	0	0	0
27/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	31,027.0000	30,534.0000	(1.589)	0	0	0
27/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	17,203.0000	16,740.0000	(2.691)	0	0	0
27/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	842.0000	876.0000	4.038	0	0	0
27/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,183.0000	1,236.0000	4.480	0	0	0
27/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	10,677.0000	10,263.0000	(3.877)	0	0	0
27/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,316.0000	5,574.0000	4.853	0	0	0
27/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,709.0000	1,791.0000	4.798	0	0	0
27/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	13,856.0000	13,413.0000	(3.197)	0	0	0
27/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,658.0000	3,842.0000	5.030	0	0	0
27/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,058.0000	2,820.0000	(7.783)	0	0	0
27/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	5,160.0000	4,848.0000	(6.047)	0	0	0
27/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,463.0000	2,587.0000	5.035	0	0	0
27/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,707.0000	7,335.0000	(4.827)	0	0	0
27/02/2006	R194	2006/11/02			Bond Future	6.8600	6.8940	0.496	0.0000	0.0000	0
27/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	18,877.0000	18,487.0000	(2.066)	0	0	0
27/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	990.0000	1,020.0000	3.030	0	0	0
27/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,454.0000	9,761.0000	3.247	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
27/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,659.0000	1,534.0000	(7.535)	0	0	0
27/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,876.0000	6,082.0000	3.506	0	0	0
27/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	11,828.0000	12,183.0000	3.001	0	0	0
27/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	814.0000	737.0000	(9.459)	0	0	0
27/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,476.0000	7,731.0000	3.411	0	0	0
27/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	11,069.0000	10,736.0000	(3.008)	0	0	0
27/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,885.0000	2,708.0000	(6.135)	0	0	0
27/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4,476.0000	4,250.0000	(5.049)	0	0	0
27/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	13,659.0000	13,303.0000	(2.606)	0	0	0
27/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,979.0000	3,077.0000	3.290	0	0	0
27/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	8,629.0000	8,323.0000	(3.546)	0	0	0
27/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	21,546.0000	21,144.0000	(1.866)	0	0	0
27/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,417.0000	1,460.0000	3.035	0	0	0
27/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	6,387.0000	6,118.0000	(4.212)	0	0	0
27/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,431.0000	2,508.0000	3.167	0	0	0
27/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	16,332.0000	15,959.0000	(2.284)	0	0	0
27/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,610.0000	4,772.0000	3.514	0	0	0
27/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,982.0000	2,041.0000	2.977	0	0	0
27/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,688.0000	3,815.0000	3.444	0	0	0
27/02/2006	R194	2007/02/01			Bond Future	6.8450	6.8790	0.497	0.0000	0.0000	0
27/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,675.0000	8,899.0000	2.582	0	0	0
27/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,989.0000	4,084.0000	2.382	0	0	0
27/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	10,715.0000	10,458.0000	(2.399)	0	0	0
27/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,730.0000	3,570.0000	(4.290)	0	0	0
27/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	12,801.0000	12,529.0000	(2.125)	0	0	0
27/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,299.0000	7,490.0000	2.617	0	0	0
27/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,526.0000	3,605.0000	2.240	0	0	0
27/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	20,948.0000	20,632.0000	(1.508)	0	0	0
27/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,178.0000	3,244.0000	2.077	0	0	0
27/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,569.0000	1,603.0000	2.167	0	0	0
27/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,509.0000	2,381.0000	(5.102)	0	0	0
27/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	14,993.0000	14,708.0000	(1.901)	0	0	0
27/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,009.0000	2,052.0000	2.140	0	0	0
27/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,542.0000	2,596.0000	2.124	0	0	0
27/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	16,887.0000	16,591.0000	(1.753)	0	0	0

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27/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	18,876.0000	18,569.0000	(1.626)	0	0	0
27/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,280.0000	10,538.0000	2.510	0	0	0
27/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,506.0000	1,413.0000	(6.175)	0	0	0
27/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,253.0000	5,388.0000	2.570	0	0	0
27/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	6,851.0000	6,635.0000	(3.153)	0	0	0
27/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,556.0000	4,669.0000	2.480	0	0	0
27/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,197.0000	6,358.0000	2.598	0	0	0
27/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	8,722.0000	8,484.0000	(2.729)	0	0	0
27/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	5,216.0000	5,026.0000	(3.643)	0	0	0
27/02/2006	R201	2006/05/04			Bond Future	7.2330	7.2700	0.512	0.0000	0.0000	0
27/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	23,254.0000	21,260.0000	(8.575)	0	0	0
27/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	665.0000	692.0000	4.060	0	0	0
27/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	5,511.0000	5,997.0000	8.819	0	0	0
27/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	2,711.0000	2,922.0000	7.783	0	0	0
27/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	66,315.0000	63,861.0000	(3.701)	0	0	0
27/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	1,332.0000	1,414.0000	6.156	0	0	0
27/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	51,323.0000	48,923.0000	(4.676)	0	0	0
27/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	36,736.0000	34,466.0000	(6.179)	0	0	0
27/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	341.0000	348.0000	2.053	0	0	0
27/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	81,348.0000	78,874.0000	(3.041)	0	0	0
27/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
27/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	125,346.0000	122,864.0000	(1.980)	0	0	0
27/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	96,182.0000	93,701.0000	(2.579)	0	0	0
27/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	112.0000	112.0000	-	0	0	0
27/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	33.0000	32.0000	(3.030)	0	0	0
27/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	110,877.0000	108,395.0000	(2.239)	0	0	0
27/02/2006	R201	2006/08/03			Bond Future	7.2320	7.2700	0.525	0.0000	0.0000	0
27/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	28,775.0000	27,006.0000	(6.148)	0	0	0
27/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	11,360.0000	12,083.0000	6.364	0	0	0
27/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	4,012.0000	4,222.0000	5.234	0	0	0
27/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	68,311.0000	66,030.0000	(3.339)	0	0	0
27/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	5,551.0000	5,868.0000	5.711	0	0	0
27/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	7,860.0000	8,341.0000	6.120	0	0	0
27/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	41,201.0000	39,191.0000	(4.879)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	54,518.0000	52,344.0000	(3.988)	0	0	0
27/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	123,299.0000	120,829.0000	(2.003)	0	0	0
27/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	95,811.0000	93,399.0000	(2.517)	0	0	0
27/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,705.0000	1,784.0000	4.633	0	0	0
27/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	109,528.0000	107,079.0000	(2.236)	0	0	0
27/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	2,969.0000	3,108.0000	4.682	0	0	0
27/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	82,312.0000	79,961.0000	(2.856)	0	0	0
27/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	490.0000	512.0000	4.490	0	0	0
27/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	936.0000	978.0000	4.487	0	0	0
27/02/2006	R201	2006/11/02			Bond Future	7.2360	7.2740	0.525	0.0000	0.0000	0
27/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	13,524.0000	14,134.0000	4.510	0	0	0
27/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	45,847.0000	44,025.0000	(3.974)	0	0	0
27/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	33,983.0000	32,356.0000	(4.788)	0	0	0
27/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	58,414.0000	56,445.0000	(3.371)	0	0	0
27/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	8,791.0000	8,027.0000	(8.691)	0	0	0
27/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	23,921.0000	22,544.0000	(5.756)	0	0	0
27/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	40,515.0000	42,183.0000	4.117	0	0	0
27/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	10,811.0000	11,274.0000	4.283	0	0	0
27/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	17,227.0000	18,032.0000	4.673	0	0	0
27/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	30,674.0000	32,024.0000	4.401	0	0	0
27/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	23,024.0000	24,079.0000	4.582	0	0	0
27/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	15,413.0000	14,331.0000	(7.020)	0	0	0
27/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	71,402.0000	69,324.0000	(2.910)	0	0	0
27/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	84,615.0000	82,455.0000	(2.553)	0	0	0
27/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	8,799.0000	9,153.0000	4.023	0	0	0
27/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	96,819.0000	94,580.0000	(2.313)	0	0	0
27/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	5,035.0000	5,228.0000	3.833	0	0	0
27/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	7,286.0000	7,559.0000	3.747	0	0	0
27/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	109,373.0000	107,073.0000	(2.103)	0	0	0
27/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,237.0000	2,325.0000	3.934	0	0	0
27/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	122,146.0000	119,802.0000	(1.919)	0	0	0
27/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	3,397.0000	3,530.0000	3.915	0	0	0
27/02/2006	R201	2007/02/01			Bond Future	7.2470	7.2850	0.524	0.0000	0.0000	0
27/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	27,259.0000	28,309.0000	3.852	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
27/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	27,446.0000	26,125.0000	(4.813)	0	0	0
27/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	21,728.0000	22,571.0000	3.880	0	0	0
27/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	18,752.0000	17,673.0000	(5.754)	0	0	0
27/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	34,327.0000	35,620.0000	3.767	0	0	0
27/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	37,394.0000	35,865.0000	(4.089)	0	0	0
27/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	13,469.0000	13,914.0000	3.304	0	0	0
27/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	73,925.0000	71,998.0000	(2.607)	0	0	0
27/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	15,549.0000	16,095.0000	3.511	0	0	0
27/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	86,693.0000	84,688.0000	(2.313)	0	0	0
27/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	61,344.0000	59,519.0000	(2.975)	0	0	0
27/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	11,838.0000	12,205.0000	3.100	0	0	0
27/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	109,472.0000	107,317.0000	(1.969)	0	0	0
27/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	4,796.0000	4,957.0000	3.357	0	0	0
27/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	121,327.0000	119,117.0000	(1.822)	0	0	0
27/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	6,585.0000	6,802.0000	3.295	0	0	0
27/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	8,899.0000	9,183.0000	3.191	0	0	0
27/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,201.0000	18,877.0000	3.714	0	0	0
27/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	97,896.0000	95,808.0000	(2.133)	0	0	0
27/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	43,243.0000	44,804.0000	3.610	0	0	0
27/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	49,068.0000	47,373.0000	(3.454)	0	0	0
27/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	11,615.0000	10,804.0000	(6.982)	0	0	0
27/02/2006	R203	2006/05/04			Bond Future	7.2470	7.2830	0.497	0.0000	0.0000	0
27/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	6,052.0000	5,023.0000	(17.003)	0	0	0
27/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	112,270.0000	109,383.0000	(2.571)	0	0	0
27/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
27/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	94,734.0000	91,848.0000	(3.046)	0	0	0
27/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	26,138.0000	27,995.0000	7.105	0	0	0
27/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	129,400.0000	126,514.0000	(2.230)	0	0	0
27/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	19.0000	20.0000	5.263	0	0	0
27/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	550.0000	602.0000	9.455	0	0	0
27/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	13,590.0000	14,755.0000	8.572	0	0	0
27/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	58,855.0000	56,020.0000	(4.817)	0	0	0
27/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	5,843.0000	6,409.0000	9.687	0	0	0
27/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	13,831.0000	12,110.0000	(12.443)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	25,915.0000	23,594.0000	(8.956)	0	0	0
27/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,020.0000	2,224.0000	10.099	0	0	0
27/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	76,848.0000	73,970.0000	(3.745)	0	0	0
27/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	116.0000	125.0000	7.759	0	0	0
27/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	41,442.0000	38,760.0000	(6.472)	0	0	0
27/02/2006	R203	2006/08/03			Bond Future	7.2440	7.2810	0.511	0.0000	0.0000	0
27/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	94,218.0000	91,351.0000	(3.043)	0	0	0
27/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	222.0000	243.0000	9.459	0	0	0
27/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	604.0000	660.0000	9.272	0	0	0
27/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	127,933.0000	125,017.0000	(2.279)	0	0	0
27/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	74.0000	81.0000	9.459	0	0	0
27/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	111,163.0000	108,261.0000	(2.611)	0	0	0
27/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	32,280.0000	33,987.0000	5.288	0	0	0
27/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	12,741.0000	11,525.0000	(9.544)	0	0	0
27/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	32,238.0000	30,158.0000	(6.452)	0	0	0
27/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	12,228.0000	13,071.0000	6.894	0	0	0
27/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	21,137.0000	19,473.0000	(7.872)	0	0	0
27/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	20,662.0000	21,921.0000	6.093	0	0	0
27/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	6,643.0000	7,150.0000	7.632	0	0	0
27/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,483.0000	1,613.0000	8.766	0	0	0
27/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	77,352.0000	74,560.0000	(3.609)	0	0	0
27/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	60,987.0000	58,338.0000	(4.344)	0	0	0
27/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	3,293.0000	3,566.0000	8.290	0	0	0
27/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	45,722.0000	43,307.0000	(5.282)	0	0	0
27/02/2006	R203	2006/11/02			Bond Future	7.2490	7.2860	0.510	0.0000	0.0000	0
27/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	93,690.0000	90,956.0000	(2.918)	0	0	0
27/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	50,696.0000	52,657.0000	3.868	0	0	0
27/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	10,907.0000	9,993.0000	(8.380)	0	0	0
27/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	17,251.0000	16,001.0000	(7.246)	0	0	0
27/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	66,906.0000	69,159.0000	3.367	0	0	0
27/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	6,459.0000	5,836.0000	(9.645)	0	0	0
27/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	36,869.0000	38,495.0000	4.410	0	0	0
27/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	10,604.0000	11,254.0000	6.130	0	0	0
27/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	25,693.0000	24,092.0000	(6.231)	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
27/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	62,712.0000	60,256.0000	(3.916)	0	0	0
27/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	48,697.0000	46,472.0000	(4.569)	0	0	0
27/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	25,615.0000	26,890.0000	4.978	0	0	0
27/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	77,853.0000	75,230.0000	(3.369)	0	0	0
27/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,275.0000	6,694.0000	6.677	0	0	0
27/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	109,854.0000	107,052.0000	(2.551)	0	0	0
27/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,835.0000	1,976.0000	7.684	0	0	0
27/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	904.0000	977.0000	8.075	0	0	0
27/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,499.0000	3,752.0000	7.231	0	0	0
27/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	16,929.0000	17,869.0000	5.553	0	0	0
27/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	36,240.0000	34,305.0000	(5.339)	0	0	0
27/02/2006	R203	2007/02/01			Bond Future	7.2600	7.2980	0.523	0.0000	0.0000	0
27/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	14,811.0000	15,581.0000	5.199	0	0	0
27/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	64,459.0000	62,107.0000	(3.649)	0	0	0
27/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	41,492.0000	43,102.0000	3.880	0	0	0
27/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	21,358.0000	20,066.0000	(6.049)	0	0	0
27/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	9,753.0000	10,303.0000	5.639	0	0	0
27/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	51,455.0000	49,322.0000	(4.145)	0	0	0
27/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	78,527.0000	76,000.0000	(3.218)	0	0	0
27/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	124,149.0000	121,336.0000	(2.266)	0	0	0
27/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	93,351.0000	90,692.0000	(2.848)	0	0	0
27/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	54,674.0000	56,571.0000	3.470	0	0	0
27/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,217.0000	1,305.0000	7.231	0	0	0
27/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,181.0000	2,332.0000	6.923	0	0	0
27/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	108,640.0000	105,889.0000	(2.532)	0	0	0
27/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,747.0000	3,990.0000	6.485	0	0	0
27/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,170.0000	6,545.0000	6.078	0	0	0
27/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	14,713.0000	13,708.0000	(6.831)	0	0	0
27/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	9,684.0000	8,941.0000	(7.672)	0	0	0
27/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	69,942.0000	72,100.0000	3.085	0	0	0
27/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	21,644.0000	22,672.0000	4.750	0	0	0
27/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	39,801.0000	37,927.0000	(4.708)	0	0	0
27/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	30,491.0000	31,804.0000	4.306	0	0	0
27/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	29,725.0000	28,137.0000	(5.342)	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
27/02/2006	R204	2006/05/04			Bond Future	7.2270	7.2630	0.498	0.0000	0.0000	0
27/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	550.0000	602.0000	9.455	0	0	0
27/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	63,855.0000	60,840.0000	(4.722)	0	0	0
27/02/2006	R204	2006/08/03			Bond Future	7.2270	7.2630	0.498	0.0000	0.0000	0
27/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,459.0000	3,730.0000	7.835	0	0	0
27/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	65,985.0000	63,230.0000	(4.175)	0	0	0
27/02/2006	R204	2006/11/02			Bond Future	7.2290	7.2660	0.512	0.0000	0.0000	0
27/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	18,668.0000	19,649.0000	5.255	0	0	0
27/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	40,871.0000	38,784.0000	(5.106)	0	0	0
27/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	27,806.0000	29,125.0000	4.744	0	0	0
27/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	29,549.0000	27,800.0000	(5.919)	0	0	0
27/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	39,587.0000	41,263.0000	4.234	0	0	0
27/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	20,329.0000	18,937.0000	(6.847)	0	0	0
27/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	71,065.0000	73,399.0000	3.284	0	0	0
27/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	135,049.0000	132,025.0000	(2.239)	0	0	0
27/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	54,083.0000	51,703.0000	(4.401)	0	0	0
27/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	11,943.0000	12,631.0000	5.761	0	0	0
27/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	54,054.0000	56,078.0000	3.744	0	0	0
27/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	580.0000	625.0000	7.759	0	0	0
27/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	13,240.0000	12,196.0000	(7.885)	0	0	0
27/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	68,831.0000	66,216.0000	(3.799)	0	0	0
27/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	8,122.0000	7,388.0000	(9.037)	0	0	0
27/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	84,691.0000	81,903.0000	(3.292)	0	0	0
27/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	7,263.0000	7,717.0000	6.251	0	0	0
27/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	118,122.0000	115,142.0000	(2.523)	0	0	0
27/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,291.0000	2,454.0000	7.115	0	0	0
27/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	101,243.0000	98,337.0000	(2.870)	0	0	0
27/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,191.0000	4,472.0000	6.705	0	0	0
27/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,185.0000	1,273.0000	7.426	0	0	0
27/02/2006	R204	2007/02/01			Bond Future	7.2370	7.2740	0.511	0.0000	0.0000	0
27/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	70,316.0000	67,845.0000	(3.514)	0	0	0
27/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	31,946.0000	33,276.0000	4.163	0	0	0
27/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	15,496.0000	16,271.0000	5.001	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
27/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	22,653.0000	23,691.0000	4.582	0	0	0
27/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	33,009.0000	31,316.0000	(5.129)	0	0	0
27/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	56,422.0000	54,172.0000	(3.988)	0	0	0
27/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	43,902.0000	41,916.0000	(4.524)	0	0	0
27/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	57,494.0000	59,430.0000	3.367	0	0	0
27/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	10,209.0000	10,762.0000	5.417	0	0	0
27/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	16,601.0000	15,513.0000	(6.554)	0	0	0
27/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	43,543.0000	45,179.0000	3.757	0	0	0
27/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	85,277.0000	82,629.0000	(3.105)	0	0	0
27/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	23,898.0000	22,510.0000	(5.808)	0	0	0
27/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,290.0000	1,379.0000	6.899	0	0	0
27/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	100,980.0000	98,200.0000	(2.753)	0	0	0
27/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	73,723.0000	75,935.0000	3.000	0	0	0
27/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	133,451.0000	130,516.0000	(2.199)	0	0	0
27/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,301.0000	2,453.0000	6.606	0	0	0
27/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	117,123.0000	114,251.0000	(2.452)	0	0	0
27/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,938.0000	4,182.0000	6.196	0	0	0
27/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,469.0000	6,845.0000	5.812	0	0	0
27/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	11,029.0000	10,216.0000	(7.371)	0	0	0
27/02/2006	R207	2006/05/04			Bond Future	7.1980	7.2350	0.514	0.0000	0.0000	0
27/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	495.0000	542.0000	9.495	0	0	0
27/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	66,695.0000	63,552.0000	(4.712)	0	0	0
27/02/2006	R207	2006/08/03			Bond Future	7.1970	7.2350	0.528	0.0000	0.0000	0
27/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,253.0000	3,529.0000	8.484	0	0	0
27/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	68,846.0000	65,881.0000	(4.307)	0	0	0
27/02/2006	R207	2006/11/02			Bond Future	7.1980	7.2360	0.528	0.0000	0.0000	0
27/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	14,848.0000	16,239.0000	9.368	0	0	0
27/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	19,230.0000	17,416.0000	(9.433)	0	0	0
27/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	9,977.0000	8,794.0000	(11.857)	0	0	0
27/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	298.0000	352.0000	18.121	0	0	0
27/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	26,900.0000	28,922.0000	7.517	0	0	0
27/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	137,967.0000	134,763.0000	(2.322)	0	0	0
27/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	65,848.0000	62,803.0000	(4.624)	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
27/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,021.0000	1,181.0000	15.671	0	0	0
27/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	43,231.0000	45,792.0000	5.924	0	0	0
27/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	4,393.0000	3,749.0000	(14.660)	0	0	0
27/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
27/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	48,172.0000	45,364.0000	(5.829)	0	0	0
27/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	84,175.0000	81,023.0000	(3.745)	0	0	0
27/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	15.0000	18.0000	20.000	0	0	0
27/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	2,933.0000	3,330.0000	13.536	0	0	0
27/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	120,445.0000	117,243.0000	(2.658)	0	0	0
27/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	102,479.0000	99,288.0000	(3.114)	0	0	0
27/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	73.0000	87.0000	19.178	0	0	0
27/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	32,227.0000	29,835.0000	(7.422)	0	0	0
27/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	7,130.0000	7,943.0000	11.403	0	0	0
27/02/2006	R207	2007/02/01			Bond Future	7.2030	7.2420	0.541	0.0000	0.0000	0
27/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	9,908.0000	10,480.0000	5.773	0	0	0
27/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	59,394.0000	56,949.0000	(4.117)	0	0	0
27/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	15,080.0000	15,884.0000	5.332	0	0	0
27/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	73,602.0000	70,925.0000	(3.637)	0	0	0
27/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	88,815.0000	85,956.0000	(3.219)	0	0	0
27/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	3,809.0000	4,061.0000	6.616	0	0	0
27/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	104,707.0000	101,711.0000	(2.861)	0	0	0
27/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,248.0000	1,341.0000	7.452	0	0	0
27/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	56,788.0000	58,826.0000	3.589	0	0	0
27/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	25,694.0000	24,161.0000	(5.966)	0	0	0
27/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	137,379.0000	134,222.0000	(2.298)	0	0	0
27/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,225.0000	2,381.0000	7.011	0	0	0
27/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	120,978.0000	117,886.0000	(2.556)	0	0	0
27/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	6,265.0000	6,654.0000	6.209	0	0	0
27/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	18,000.0000	16,789.0000	(6.728)	0	0	0
27/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	42,834.0000	44,550.0000	4.006	0	0	0
27/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	12,066.0000	11,154.0000	(7.558)	0	0	0
27/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	73,113.0000	75,451.0000	3.198	0	0	0
27/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	35,217.0000	33,358.0000	(5.279)	0	0	0
27/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	31,303.0000	32,693.0000	4.440	0	0	0
27/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	22,117.0000	23,197.0000	4.883	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
27/02/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	46,510.0000	44,340.0000	(4.666)	0	0	0
Grand Total:										1,874