

# Derivatives High/Low Report

High/Low for 13/02/2006

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
13/02/2006	GOVI	2006/05/04			jGovi	243.0310	242.7610	(0.111)	0.0000	0.0000	699
13/02/2006	GOVI	2006/05/04	230.00	Call	jGovi	130,384.0000	127,683.0000	(2.072)	0	0	0
13/02/2006	GOVI	2006/05/04	230.00	Put	jGovi	74.0000	73.0000	(1.351)	0	0	0
13/02/2006	GOVI	2006/08/03			jGovi	247.4170	247.1530	(0.107)	0.0000	0.0000	0
13/02/2006	GOVI	2006/08/03	230.00	Call	jGovi	174,335.0000	171,701.0000	(1.511)	0	0	0
13/02/2006	GOVI	2006/08/03	230.00	Put	jGovi	165.0000	171.0000	3.636	0	0	0
13/02/2006	GOVI	2006/11/02			jGovi	251.8310	251.5880	(0.096)	0.0000	0.0000	0
13/02/2006	GOVI	2006/11/02	230.00	Call	jGovi	218,436.0000	216,010.0000	(1.111)	0	0	0
13/02/2006	GOVI	2006/11/02	230.00	Put	jGovi	126.0000	130.0000	3.175	0	0	0
13/02/2006	GOVI	2007/02/01			jGovi	256.2410	256.0240	(0.085)	0.0000	0.0000	0
13/02/2006	GOVI	2007/02/01	230.00	Put	jGovi	68.0000	70.0000	2.941	0	0	0
13/02/2006	GOVI	2007/02/01	230.00	Call	jGovi	262,478.0000	260,310.0000	(0.826)	0	0	0
13/02/2006	J152	2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
13/02/2006	J153	2010/08/31			jSwap	7.1930	7.2200	0.375	0.0000	0.0000	0
13/02/2006	J157	2015/09/15			jSwap	7.3130	7.3300	0.232	0.0000	0.0000	0
13/02/2006	J186	2026/12/21			jSwap	6.9170	6.9320	0.217	0.0000	0.0000	0
13/02/2006	J194	2008/02/28			jSwap	7.0900	7.1180	0.395	0.0000	0.0000	0

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13/02/2006	J201	2014/12/22			jSwap	7.2920	7.3110	0.261	0.0000	0.0000	0
13/02/2006	J203	2017/09/15			jSwap	7.2790	7.2980	0.261	0.0000	0.0000	0
13/02/2006	J204	2018/12/21			jSwap	7.2690	7.2880	0.261	0.0000	0.0000	0
13/02/2006	J207	2020/01/15			jSwap	7.2380	7.2570	0.263	0.0000	0.0000	0
13/02/2006	JBAR	2005/03/16			jBar	7.1000	7.1000	-	0.0000	0.0000	0
13/02/2006	JFRA	2006/05/04			jFra	7.0200	7.0360	0.228	0.0000	0.0000	0
13/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	620.0000	630.0000	1.613	0	0	0
13/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	571.0000	542.0000	(5.079)	0	0	0
13/02/2006	JFRA	2006/08/03			jFra	6.9950	6.9980	0.043	0.0000	0.0000	0
13/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	956.0000	945.0000	(1.151)	0	0	0
13/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	944.0000	940.0000	(0.424)	0	0	0
13/02/2006	JFRA	2006/11/02			jFra	7.0750	7.0790	0.057	0.0000	0.0000	0
13/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,144.0000	1,132.0000	(1.049)	0	0	0
13/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,328.0000	1,326.0000	(0.151)	0	0	0
13/02/2006	JFRA	2007/02/01			jFra	7.1850	7.2010	0.223	0.0000	0.0000	500
13/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,853.0000	1,825.0000	(1.511)	0	0	0
13/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,082.0000	1,092.0000	0.924	0	0	0
13/02/2006	JFRA	2007/05/03			jFra	7.2910	7.3160	0.343	0.0000	0.0000	0
13/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,391.0000	1,413.0000	1.582	0	0	0
13/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,903.0000	1,864.0000	(2.049)	0	0	0
13/02/2006	JFRA	2007/08/02			jFra	7.3720	7.3850	0.176	0.0000	0.0000	0
13/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,640.0000	1,650.0000	0.610	0	0	0
13/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,953.0000	1,932.0000	(1.075)	0	0	0

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13/02/2006	JFRA	2007/11/01			jFra	7.4110	7.4510	0.540	0.0000	0.0000	0
13/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,917.0000	1,963.0000	2.400	0	0	0
13/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,152.0000	2,092.0000	(2.788)	0	0	0
13/02/2006	JN02	2006/05/04			jNote	7.2080	7.2310	0.319	0.0000	0.0000	0
13/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,893.0000	9,494.0000	(4.033)	0	0	0
13/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	9,147.0000	9,187.0000	0.437	0	0	0
13/02/2006	JN02	2006/08/03			jNote	7.2540	7.2880	0.469	0.0000	0.0000	0
13/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,808.0000	14,003.0000	1.412	0	0	0
13/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,735.0000	13,298.0000	(3.182)	0	0	0
13/02/2006	JN02	2006/11/02			jNote	7.3070	7.3510	0.602	0.0000	0.0000	0
13/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	16,463.0000	15,962.0000	(3.043)	0	0	0
13/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,520.0000	17,836.0000	1.804	0	0	0
13/02/2006	JN05	2006/05/04			jNote	7.3960	7.4300	0.460	0.0000	0.0000	0
13/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	12,828.0000	13,520.0000	5.394	0	0	0
13/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	6,754.0000	6,037.0000	(10.616)	0	0	0
13/02/2006	JN05	2006/08/03			jNote	7.4290	7.4640	0.471	0.0000	0.0000	0
13/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	10,320.0000	9,608.0000	(6.899)	0	0	0
13/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	17,760.0000	18,495.0000	4.139	0	0	0
13/02/2006	JN05	2006/11/02			jNote	7.4620	7.5000	0.509	0.0000	0.0000	0
13/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	12,882.0000	12,132.0000	(5.822)	0	0	0
13/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	21,684.0000	22,502.0000	3.772	0	0	0
13/02/2006	JN10	2006/05/04			jNote	7.4380	7.4640	0.350	0.0000	0.0000	0
13/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	4,277.0000	3,632.0000	(15.081)	0	0	0
13/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	17,485.0000	18,645.0000	6.634	0	0	0
13/02/2006	JN10	2006/08/03			jNote	7.4540	7.4790	0.335	0.0000	0.0000	0
13/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	22,007.0000	23,053.0000	4.753	0	0	0
13/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	7,690.0000	7,004.0000	(8.921)	0	0	0

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13/02/2006	JN10	2006/11/02			jNote	7.4700	7.4950	0.335	0.0000	0.0000	0
13/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	25,685.0000	26,706.0000	3.975	0	0	0
13/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	10,263.0000	9,557.0000	(6.879)	0	0	0
13/02/2006	JROD	2006/02/28			jRod	6.5500	6.6950	2.214	0.0000	0.0000	0
13/02/2006	JROD	2006/03/31			jRod	6.6770	6.8150	2.067	0.0000	0.0000	0
13/02/2006	JROD	2006/04/28			jRod	6.8110	6.9520	2.070	0.0000	0.0000	0
13/02/2006	JROD	2006/05/31			jRod	6.8580	6.9250	0.977	0.0000	0.0000	0
13/02/2006	JROD	2006/06/30			jRod	6.9300	6.9980	0.981	0.0000	0.0000	0
13/02/2006	JROD	2006/07/31			jRod	7.0000	7.0690	0.986	0.0000	0.0000	0
13/02/2006	JROD	2006/08/31			jRod	6.9610	7.0070	0.661	0.0000	0.0000	0
13/02/2006	R153	2006/05/04			Bond Future	7.1990	7.2320	0.458	0.0000	0.0000	13
13/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	9,317.0000	8,445.0000	(9.359)	0	0	0
13/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	7,216.0000	7,704.0000	6.763	0	0	0
13/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	33,556.0000	32,248.0000	(3.898)	0	0	0
13/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	80,951.0000	79,591.0000	(1.680)	0	0	0
13/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	21.0000	21.0000	-	0	0	0
13/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	2,096.0000	2,220.0000	5.916	0	0	0
13/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	24,545.0000	23,309.0000	(5.036)	0	0	0
13/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
13/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,475.0000	70,115.0000	(1.903)	0	0	0
13/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	61,933.0000	60,574.0000	(2.194)	0	0	0
13/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	42,937.0000	41,596.0000	(3.123)	0	0	0
13/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	1,095.0000	1,147.0000	4.749	0	0	0
13/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	571.0000	590.0000	3.327	0	0	20
13/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	72.0000	72.0000	-	0	0	0
13/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1,490.0000	1,216.0000	(18.389)	0	0	0
13/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	4,350.0000	3,781.0000	(13.080)	0	0	0
13/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	215.0000	220.0000	2.326	0	0	0

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13/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,381.0000	51,026.0000	(2.587)	0	0	0
13/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	12,590.0000	13,380.0000	6.275	0	0	0
13/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	20,181.0000	21,266.0000	5.376	0	0	0
13/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	3,954.0000	4,214.0000	6.576	0	0	0
13/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	16,283.0000	15,184.0000	(6.749)	0	0	0
13/02/2006	R153	2006/08/03			Bond Future	7.1860	7.2200	0.473	0.0000	0.0000	1
13/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	7,916.0000	8,283.0000	4.636	0	0	100
13/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	20,075.0000	19,118.0000	(4.767)	0	0	0
13/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	13,579.0000	12,773.0000	(5.936)	0	0	0
13/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	11,088.0000	11,606.0000	4.672	0	0	0
13/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	27,397.0000	26,327.0000	(3.906)	0	0	0
13/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	5,669.0000	5,923.0000	4.481	0	0	0
13/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	43,558.0000	42,351.0000	(2.771)	0	0	0
13/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,814.0000	1,885.0000	3.914	0	0	0
13/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	4,090.0000	4,263.0000	4.230	0	0	0
13/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	2,982.0000	3,099.0000	3.924	0	0	0
13/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	60,100.0000	58,817.0000	(2.135)	0	0	0
13/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	35,290.0000	34,139.0000	(3.262)	0	0	0
13/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	1,057.0000	1,098.0000	3.879	0	0	0
13/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	51,671.0000	50,418.0000	(2.425)	0	0	0
13/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	589.0000	611.0000	3.735	0	0	0
13/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	8,368.0000	7,745.0000	(7.445)	0	0	0
13/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	68,726.0000	67,424.0000	(1.894)	0	0	0
13/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	15,644.0000	16,346.0000	4.487	0	0	0
13/02/2006	R153	2006/11/02			Bond Future	7.1860	7.2200	0.473	0.0000	0.0000	0
13/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	16,798.0000	16,056.0000	(4.417)	0	0	0
13/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	14,452.0000	14,957.0000	3.494	0	0	0
13/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,417.0000	4,553.0000	3.079	0	0	0
13/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	51,419.0000	50,309.0000	(2.159)	0	0	0
13/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	44,401.0000	43,340.0000	(2.390)	0	0	0
13/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,158.0000	6,344.0000	3.020	0	0	100
13/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	7,434.0000	6,962.0000	(6.349)	0	0	0
13/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	23,568.0000	24,343.0000	3.288	0	0	0
13/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	11,654.0000	11,040.0000	(5.269)	0	0	0

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13/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	18,503.0000	19,136.0000	3.421	0	0	0
13/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	22,917.0000	22,066.0000	(3.713)	0	0	0
13/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	74,196.0000	72,994.0000	(1.620)	0	0	0
13/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,418.0000	1,463.0000	3.173	0	0	0
13/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,121.0000	2,188.0000	3.159	0	0	0
13/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	66,389.0000	65,210.0000	(1.776)	0	0	0
13/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,096.0000	3,194.0000	3.165	0	0	0
13/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	58,773.0000	57,624.0000	(1.955)	0	0	0
13/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	11,466.0000	11,862.0000	3.454	0	0	0
13/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	29,630.0000	28,691.0000	(3.169)	0	0	0
13/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	9,162.0000	9,469.0000	3.351	0	0	0
13/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	36,783.0000	35,774.0000	(2.743)	0	0	0
13/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,384.0000	7,622.0000	3.223	0	0	0
13/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	29,748.0000	30,666.0000	3.086	0	0	0
13/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	4,238.0000	3,909.0000	(7.763)	0	0	0
13/02/2006	R153	2007/02/01			Bond Future	7.2010	7.2320	0.430	0.0000	0.0000	0
13/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	17,571.0000	18,006.0000	2.476	0	0	0
13/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	19,251.0000	18,623.0000	(3.262)	0	0	0
13/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	6,331.0000	6,462.0000	2.069	0	0	0
13/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	64,631.0000	63,669.0000	(1.488)	0	0	0
13/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	58,019.0000	57,086.0000	(1.608)	0	0	0
13/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,872.0000	4,974.0000	2.094	0	0	0
13/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,700.0000	3,778.0000	2.108	0	0	0
13/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	6,382.0000	6,044.0000	(5.296)	0	0	0
13/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	71,456.0000	70,470.0000	(1.380)	0	0	0
13/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	8,120.0000	8,285.0000	2.032	0	0	0
13/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	10,282.0000	10,486.0000	1.984	0	0	0
13/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	15,104.0000	15,463.0000	2.377	0	0	0
13/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	31,795.0000	31,028.0000	(2.412)	0	0	0
13/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	51,663.0000	50,765.0000	(1.738)	0	0	0
13/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	13,138.0000	13,435.0000	2.261	0	0	0
13/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	11,560.0000	11,806.0000	2.128	0	0	0
13/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	45,606.0000	44,747.0000	(1.884)	0	0	0
13/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	38,589.0000	37,771.0000	(2.120)	0	0	0
13/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	14,241.0000	13,701.0000	(3.792)	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
13/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	9,918.0000	9,476.0000	(4.457)	0	0	0
13/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	30,760.0000	31,486.0000	2.360	0	0	0
13/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	25,530.0000	26,151.0000	2.432	0	0	0
13/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	25,311.0000	24,607.0000	(2.781)	0	0	0
13/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,166.0000	21,690.0000	2.476	0	0	0
13/02/2006	R157	2006/05/04			Bond Future	7.3190	7.3410	0.301	0.0000	0.0000	7
13/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	114,431.0000	112,566.0000	(1.630)	0	0	0
13/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	76,725.0000	74,871.0000	(2.416)	0	0	0
13/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	945.0000	948.0000	0.317	0	0	0
13/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	215.0000	207.0000	(3.721)	0	0	115
13/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	95,634.0000	93,771.0000	(1.948)	0	0	0
13/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	32,330.0000	33,564.0000	3.817	0	0	0
13/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	5,035.0000	4,413.0000	(12.354)	0	0	0
13/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	446.0000	439.0000	(1.570)	0	0	0
13/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	12,906.0000	11,815.0000	(8.453)	0	0	0
13/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	132,936.0000	131,076.0000	(1.399)	0	0	0
13/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	151,179.0000	149,320.0000	(1.230)	0	0	0
13/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	25,127.0000	23,653.0000	(5.866)	0	0	50
13/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	9,949.0000	10,332.0000	3.850	0	0	0
13/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	18,750.0000	19,516.0000	4.085	0	0	0
13/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	18.0000	16.0000	(11.111)	0	0	0
13/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	66.0000	62.0000	(6.061)	0	0	0
13/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	4,689.0000	4,841.0000	3.242	0	0	0
13/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	58,003.0000	56,188.0000	(3.129)	0	0	0
13/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	2,021.0000	2,063.0000	2.078	0	0	0
13/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	40,473.0000	38,768.0000	(4.213)	0	0	0
13/02/2006	R157	2006/08/03			Bond Future	7.3180	7.3390	0.287	0.0000	0.0000	0
13/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,377.0000	1,388.0000	0.799	0	0	0
13/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	131,416.0000	129,695.0000	(1.310)	0	0	0
13/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	2,486.0000	2,514.0000	1.126	0	0	0
13/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	6,070.0000	6,180.0000	1.812	0	0	0
13/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	80,226.0000	78,604.0000	(2.022)	0	0	0
13/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	38,241.0000	39,247.0000	2.631	0	0	0
13/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	4,292.0000	4,352.0000	1.398	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
13/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	20,968.0000	19,960.0000	(4.807)	0	0	0
13/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	114,258.0000	112,554.0000	(1.491)	0	0	0
13/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	26,594.0000	27,317.0000	2.719	0	0	0
13/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	18,120.0000	18,607.0000	2.688	0	0	0
13/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	97,438.0000	95,767.0000	(1.715)	0	0	0
13/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	33,030.0000	31,785.0000	(3.769)	0	0	0
13/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	11,672.0000	10,946.0000	(6.220)	0	0	0
13/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	148,685.0000	146,956.0000	(1.163)	0	0	0
13/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	47,542.0000	46,120.0000	(2.991)	0	0	0
13/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	728.0000	731.0000	0.412	0	0	0
13/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	12,495.0000	12,805.0000	2.481	0	0	100
13/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	63,456.0000	61,913.0000	(2.432)	0	0	0
13/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	8,664.0000	8,852.0000	2.170	0	0	0
13/02/2006	R157	2006/11/02			Bond Future	7.3230	7.3430	0.273	0.0000	0.0000	0
13/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	19,663.0000	20,028.0000	1.856	0	0	0
13/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	57,477.0000	58,556.0000	1.877	0	0	0
13/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	10,320.0000	9,791.0000	(5.126)	0	0	0
13/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	44,240.0000	45,108.0000	1.962	0	0	0
13/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	17,915.0000	17,174.0000	(4.136)	0	0	0
13/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	53,476.0000	52,231.0000	(2.328)	0	0	0
13/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	39,625.0000	38,517.0000	(2.796)	0	0	0
13/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	25,475.0000	25,975.0000	1.963	0	0	0
13/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	27,786.0000	26,847.0000	(3.379)	0	0	0
13/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	33,678.0000	34,348.0000	1.989	0	0	0
13/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	9,560.0000	9,688.0000	1.339	0	0	117
13/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	100,151.0000	98,670.0000	(1.479)	0	0	0
13/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	68,372.0000	67,024.0000	(1.972)	0	0	0
13/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	115,376.0000	113,851.0000	(1.322)	0	0	0
13/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	12,013.0000	12,197.0000	1.532	0	0	0
13/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	84,037.0000	82,613.0000	(1.694)	0	0	0
13/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	15,271.0000	15,532.0000	1.709	0	0	0
13/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	131,084.0000	129,527.0000	(1.188)	0	0	0
13/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	4,401.0000	4,453.0000	1.182	0	0	0
13/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	6,568.0000	6,652.0000	1.279	0	0	0
13/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,136.0000	1,144.0000	0.704	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
13/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	147,097.0000	145,519.0000	(1.073)	0	0	0
13/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	179,461.0000	177,861.0000	(0.892)	0	0	0
13/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,831.0000	1,847.0000	0.874	0	0	0
13/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,875.0000	2,906.0000	1.078	0	0	0
13/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	163,265.0000	161,673.0000	(0.975)	0	0	0
13/02/2006	R157	2007/02/01			Bond Future	7.3360	7.3550	0.259	0.0000	0.0000	0
13/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	32,525.0000	31,661.0000	(2.656)	0	0	0
13/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	39,288.0000	39,913.0000	1.591	0	0	0
13/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	31,778.0000	32,269.0000	1.545	0	0	0
13/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	44,554.0000	43,557.0000	(2.238)	0	0	0
13/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	17,933.0000	18,110.0000	0.987	0	0	0
13/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	105,308.0000	103,997.0000	(1.245)	0	0	0
13/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	20,212.0000	20,441.0000	1.133	0	0	0
13/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	89,456.0000	88,196.0000	(1.409)	0	0	0
13/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	23,154.0000	23,449.0000	1.274	0	0	0
13/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	118,944.0000	117,588.0000	(1.140)	0	0	0
13/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	73,926.0000	72,733.0000	(1.614)	0	0	0
13/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	133,073.0000	131,681.0000	(1.046)	0	0	0
13/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	147,583.0000	146,164.0000	(0.961)	0	0	0
13/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,167.0000	4,198.0000	0.744	0	0	0
13/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	177,326.0000	175,869.0000	(0.822)	0	0	0
13/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	5,738.0000	5,785.0000	0.819	0	0	0
13/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	162,367.0000	160,926.0000	(0.887)	0	0	0
13/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	7,791.0000	7,860.0000	0.886	0	0	0
13/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	10,431.0000	10,528.0000	0.930	0	0	0
13/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	26,876.0000	27,257.0000	1.418	0	0	0
13/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	13,771.0000	13,904.0000	0.966	0	0	0
13/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	48,813.0000	49,595.0000	1.602	0	0	0
13/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	58,829.0000	57,721.0000	(1.883)	0	0	0
13/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	22,140.0000	21,433.0000	(3.193)	0	0	0
13/02/2006	R186	2006/05/04			Bond Future	6.9610	6.9760	0.215	0.0000	0.0000	0
13/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	23,372.0000	23,867.0000	2.118	0	0	0
13/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	135,901.0000	133,754.0000	(1.580)	0	0	0
13/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	28,783.0000	27,193.0000	(5.524)	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
13/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	51,920.0000	49,985.0000	(3.727)	0	0	0
13/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	12,568.0000	12,718.0000	1.194	0	0	0
13/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	1,986.0000	1,923.0000	(3.172)	0	0	0
13/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	6,693.0000	6,688.0000	(0.075)	0	0	0
13/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	107,148.0000	105,006.0000	(1.999)	0	0	0
13/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	78,741.0000	76,651.0000	(2.654)	0	0	0
13/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	3,829.0000	3,342.0000	(12.719)	0	0	0
13/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	3,596.0000	3,539.0000	(1.585)	0	0	0
13/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	244,925.0000	242,837.0000	(0.853)	0	0	0
13/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	42,497.0000	43,526.0000	2.421	0	0	0
13/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	12,665.0000	11,609.0000	(8.338)	0	0	0
13/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	70,264.0000	71,862.0000	2.274	0	0	0
13/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	26.0000	23.0000	(11.538)	0	0	0
13/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	778.0000	739.0000	(5.013)	0	0	0
13/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	163,965.0000	161,840.0000	(1.296)	0	0	0
13/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	89.0000	81.0000	(8.989)	0	0	0
13/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	191,688.0000	189,583.0000	(1.098)	0	0	0
13/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	218,725.0000	216,631.0000	(0.957)	0	0	0
13/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	277.0000	257.0000	(7.220)	0	0	0
13/02/2006	R186	2006/08/03			Bond Future	6.9520	6.9680	0.230	0.0000	0.0000	0
13/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	16,869.0000	17,101.0000	1.375	0	0	0
13/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	8,967.0000	9,016.0000	0.546	0	0	0
13/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	143,219.0000	141,057.0000	(1.510)	0	0	0
13/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	89,652.0000	87,674.0000	(2.206)	0	0	0
13/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	34,784.0000	35,480.0000	2.001	0	0	0
13/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	41,399.0000	39,885.0000	(3.657)	0	0	0
13/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,671.0000	1,661.0000	(0.598)	0	0	0
13/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	3,042.0000	3,037.0000	(0.164)	0	0	0
13/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	116,209.0000	114,116.0000	(1.801)	0	0	0
13/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	194,453.0000	192,237.0000	(1.140)	0	0	0
13/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,130.0000	12,247.0000	0.965	0	0	0
13/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	5,326.0000	5,338.0000	0.225	0	0	0
13/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	23,981.0000	24,397.0000	1.735	0	0	0
13/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	52,009.0000	53,075.0000	2.050	0	0	0
13/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	64,293.0000	62,498.0000	(2.792)	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
13/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	220,157.0000	217,936.0000	(1.009)	0	0	0
13/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	884.0000	873.0000	(1.244)	0	0	0
13/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	245,498.0000	243,277.0000	(0.905)	0	0	0
13/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	450.0000	442.0000	(1.778)	0	0	0
13/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	270,284.0000	268,066.0000	(0.821)	0	0	0
13/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	23,646.0000	22,502.0000	(4.838)	0	0	0
13/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	168,673.0000	166,475.0000	(1.303)	0	0	0
13/02/2006	R186	2006/11/02			Bond Future	6.9450	6.9600	0.216	0.0000	0.0000	0
13/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	45,583.0000	46,254.0000	1.472	0	0	0
13/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	53,109.0000	51,722.0000	(2.612)	0	0	0
13/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	76,035.0000	74,438.0000	(2.100)	0	0	0
13/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	35,059.0000	35,521.0000	1.318	0	0	0
13/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	34,538.0000	33,414.0000	(3.254)	0	0	0
13/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	18,005.0000	18,132.0000	0.705	0	0	0
13/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	152,288.0000	150,356.0000	(1.269)	0	0	0
13/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	175,668.0000	173,684.0000	(1.129)	0	0	0
13/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	22,025.0000	22,228.0000	0.922	0	0	0
13/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	27,502.0000	27,811.0000	1.124	0	0	0
13/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	100,720.0000	98,971.0000	(1.736)	0	0	0
13/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	126,330.0000	124,474.0000	(1.469)	0	0	0
13/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	12,468.0000	12,543.0000	0.602	0	0	0
13/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	61,723.0000	62,657.0000	1.513	0	0	0
13/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,647.0000	3,651.0000	0.110	0	0	0
13/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	199,551.0000	197,532.0000	(1.012)	0	0	0
13/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	247,660.0000	245,606.0000	(0.829)	0	0	0
13/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	5,610.0000	5,627.0000	0.303	0	0	0
13/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	223,633.0000	221,592.0000	(0.913)	0	0	0
13/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	8,452.0000	8,491.0000	0.461	0	0	0
13/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	19,772.0000	18,953.0000	(4.142)	0	0	0
13/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	82,984.0000	84,223.0000	1.493	0	0	0
13/02/2006	R186	2007/02/01			Bond Future	6.9420	6.9560	0.202	0.0000	0.0000	0
13/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	133,847.0000	132,181.0000	(1.245)	0	0	0
13/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	35,202.0000	35,540.0000	0.960	0	0	0
13/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	40,700.0000	39,650.0000	(2.580)	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
13/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	67,262.0000	68,119.0000	1.274	0	0	0
13/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	29,887.0000	30,128.0000	0.806	0	0	0
13/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	108,290.0000	106,720.0000	(1.450)	0	0	0
13/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	159,565.0000	157,828.0000	(1.089)	0	0	0
13/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	59,969.0000	58,704.0000	(2.109)	0	0	0
13/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	42,386.0000	42,854.0000	1.104	0	0	0
13/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	7,099.0000	7,126.0000	0.380	0	0	0
13/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	19,118.0000	19,234.0000	0.607	0	0	0
13/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	52,092.0000	52,734.0000	1.232	0	0	0
13/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	83,463.0000	82,023.0000	(1.725)	0	0	0
13/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	87,052.0000	88,162.0000	1.275	0	0	0
13/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	249,927.0000	248,047.0000	(0.752)	0	0	0
13/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	25,823.0000	25,994.0000	0.662	0	0	0
13/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	10,022.0000	10,069.0000	0.469	0	0	0
13/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	13,944.0000	14,021.0000	0.552	0	0	0
13/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	204,153.0000	202,322.0000	(0.897)	0	0	0
13/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	227,002.0000	225,141.0000	(0.820)	0	0	0
13/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	24,756.0000	23,958.0000	(3.223)	0	0	0
13/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	181,594.0000	179,803.0000	(0.986)	0	0	0
13/02/2006	R194	2006/05/04			Bond Future	7.0500	7.0920	0.596	0.0000	0.0000	50
13/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,006.0000	32,280.0000	(2.200)	0	0	0
13/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,706.0000	23,983.0000	(2.926)	0	0	0
13/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	32.0000	34.0000	6.250	0	0	0
13/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	9.0000	9.0000	-	0	0	0
13/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	101.0000	109.0000	7.921	0	0	0
13/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,859.0000	28,134.0000	(2.512)	0	0	0
13/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,576.0000	19,858.0000	(3.490)	0	0	0
13/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	974.0000	778.0000	(20.123)	0	0	0
13/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
13/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	25.0000	15.0000	(40.000)	0	0	0
13/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,975.0000	14,691.0000	5.123	0	0	0
13/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	224.0000	160.0000	(28.571)	0	0	0
13/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	9,789.0000	10,451.0000	6.763	0	0	0
13/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,177.0000	6,707.0000	8.580	0	0	0
13/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	884.0000	982.0000	11.086	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
13/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,625.0000	7,997.0000	(7.281)	0	0	0
13/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,616.0000	2,245.0000	(14.182)	0	0	0
13/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	5,240.0000	4,712.0000	(10.076)	0	0	0
13/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,457.0000	15,750.0000	(4.296)	0	0	0
13/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,790.0000	1,988.0000	11.061	0	0	0
13/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	204.0000	222.0000	8.824	0	0	0
13/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	426.0000	469.0000	10.094	0	0	0
13/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,435.0000	11,752.0000	(5.493)	0	0	0
13/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,481.0000	3,835.0000	10.169	0	0	0
13/02/2006	R194	2006/08/03			Bond Future	6.9950	7.0410	0.658	0.0000	0.0000	0
13/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	159.0000	169.0000	6.289	0	0	0
13/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,144.0000	3,369.0000	7.156	0	0	0
13/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,961.0000	6,496.0000	(6.680)	0	0	0
13/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,665.0000	28,985.0000	(2.292)	0	0	0
13/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,669.0000	2,390.0000	(10.453)	0	0	0
13/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,455.0000	18,818.0000	(3.274)	0	0	0
13/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,354.0000	6,766.0000	6.484	0	0	0
13/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,786.0000	9,256.0000	(5.416)	0	0	0
13/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,515.0000	4,826.0000	6.888	0	0	0
13/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,180.0000	25,509.0000	(2.563)	0	0	0
13/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	291.0000	310.0000	6.529	0	0	0
13/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,599.0000	1,710.0000	6.942	0	0	0
13/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,763.0000	22,106.0000	(2.886)	0	0	0
13/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,246.0000	2,405.0000	7.079	0	0	0
13/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,590.0000	4,211.0000	(8.257)	0	0	0
13/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	851.0000	905.0000	6.345	0	0	0
13/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,846.0000	12,267.0000	(4.507)	0	0	0
13/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	508.0000	541.0000	6.496	0	0	0
13/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,168.0000	1,245.0000	6.592	0	0	0
13/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,101.0000	15,489.0000	(3.801)	0	0	0
13/02/2006	R194	2006/11/02			Bond Future	6.9570	7.0040	0.676	0.0000	0.0000	0
13/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,312.0000	4,522.0000	4.870	0	0	0
13/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	8,021.0000	7,635.0000	(4.812)	0	0	0
13/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	5,331.0000	5,591.0000	4.877	0	0	0

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13/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	20,568.0000	20,032.0000	(2.606)	0	0	0
13/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,413.0000	8,797.0000	4.564	0	0	0
13/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,493.0000	10,943.0000	4.289	0	0	0
13/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4,072.0000	3,796.0000	(6.778)	0	0	0
13/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,466.0000	1,320.0000	(9.959)	0	0	0
13/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	5,876.0000	5,540.0000	(5.718)	0	0	0
13/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	706.0000	619.0000	(12.323)	0	0	0
13/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,244.0000	1,305.0000	4.904	0	0	0
13/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	12,952.0000	13,461.0000	3.930	0	0	0
13/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	6,704.0000	7,023.0000	4.758	0	0	0
13/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,590.0000	2,378.0000	(8.185)	0	0	0
13/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	3,519.0000	3,687.0000	4.774	0	0	0
13/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	10,378.0000	9,949.0000	(4.134)	0	0	0
13/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,969.0000	17,455.0000	(2.860)	0	0	0
13/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,387.0000	2,494.0000	4.483	0	0	0
13/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,742.0000	1,824.0000	4.707	0	0	0
13/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,900.0000	3,034.0000	4.621	0	0	0
13/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	12,895.0000	12,433.0000	(3.583)	0	0	0
13/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	15,505.0000	15,016.0000	(3.154)	0	0	0
13/02/2006	R194	2007/02/01			Bond Future	6.9400	6.9860	0.663	0.0000	0.0000	0
13/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,825.0000	1,886.0000	3.342	0	0	0
13/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,838.0000	7,078.0000	3.510	0	0	0
13/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,878.0000	4,644.0000	(4.797)	0	0	0
13/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,302.0000	2,149.0000	(6.646)	0	0	0
13/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,457.0000	3,263.0000	(5.612)	0	0	0
13/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,005.0000	8,285.0000	3.498	0	0	0
13/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	10,214.0000	9,889.0000	(3.182)	0	0	0
13/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,448.0000	9,769.0000	3.398	0	0	0
13/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,468.0000	4,617.0000	3.335	0	0	0
13/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,581.0000	3,690.0000	3.044	0	0	0
13/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,963.0000	4,090.0000	3.205	0	0	0
13/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,116.0000	11,481.0000	3.284	0	0	0
13/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,833.0000	6,038.0000	3.514	0	0	0
13/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,310.0000	2,386.0000	3.290	0	0	0
13/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	12,258.0000	11,911.0000	(2.831)	0	0	0

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13/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	6,451.0000	6,182.0000	(4.170)	0	0	0
13/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	18,198.0000	17,799.0000	(2.193)	0	0	0
13/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	16,258.0000	15,876.0000	(2.350)	0	0	0
13/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	5,082.0000	5,257.0000	3.444	0	0	0
13/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	14,416.0000	14,052.0000	(2.525)	0	0	0
13/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	8,269.0000	7,970.0000	(3.616)	0	0	0
13/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,892.0000	2,984.0000	3.181	0	0	0
13/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	20,224.0000	19,812.0000	(2.037)	0	0	0
13/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,363.0000	1,254.0000	(7.997)	0	0	0
13/02/2006	R201	2006/05/04			Bond Future	7.3000	7.3210	0.288	0.0000	0.0000	0
13/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	7,981.0000	8,239.0000	3.233	0	0	0
13/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	1,329.0000	1,322.0000	(0.527)	0	0	0
13/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	21,236.0000	20,093.0000	(5.382)	0	0	0
13/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	62,491.0000	61,082.0000	(2.255)	0	0	0
13/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	47,895.0000	46,516.0000	(2.879)	0	0	0
13/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	2,392.0000	2,415.0000	0.962	0	0	0
13/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	4,368.0000	4,467.0000	2.266	0	0	0
13/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	33,905.0000	32,602.0000	(3.843)	0	0	0
13/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	34.0000	31.0000	(8.824)	0	0	0
13/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	106,464.0000	105,056.0000	(1.323)	0	0	0
13/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	77,276.0000	75,858.0000	(1.835)	0	0	0
13/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	120,884.0000	119,480.0000	(1.161)	0	0	0
13/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	756.0000	740.0000	(2.116)	0	0	0
13/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	298.0000	286.0000	(4.027)	0	0	0
13/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	91,881.0000	90,467.0000	(1.539)	0	0	0
13/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	106.0000	100.0000	(5.660)	0	0	0
13/02/2006	R201	2006/08/03			Bond Future	7.3000	7.3210	0.288	0.0000	0.0000	0
13/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	26,724.0000	25,727.0000	(3.731)	0	0	0
13/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	5,227.0000	5,313.0000	1.645	0	0	0
13/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	65,074.0000	63,789.0000	(1.975)	0	0	0
13/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	38,663.0000	37,529.0000	(2.933)	0	0	0
13/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	13,762.0000	14,135.0000	2.710	0	0	0
13/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	9,775.0000	10,011.0000	2.414	0	0	0
13/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	2,371.0000	2,394.0000	0.970	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
13/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,367.0000	1,375.0000	0.585	0	0	0
13/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	3,948.0000	3,996.0000	1.216	0	0	0
13/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	51,588.0000	50,362.0000	(2.377)	0	0	0
13/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	78,839.0000	77,516.0000	(1.678)	0	0	0
13/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	7,073.0000	7,218.0000	2.050	0	0	0
13/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	105,507.0000	104,145.0000	(1.291)	0	0	0
13/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	92,025.0000	90,677.0000	(1.465)	0	0	0
13/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	119,112.0000	117,743.0000	(1.149)	0	0	0
13/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	756.0000	757.0000	0.132	0	0	0
13/02/2006	R201	2006/11/02			Bond Future	7.3030	7.3230	0.274	0.0000	0.0000	0
13/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	81,636.0000	80,463.0000	(1.437)	0	0	0
13/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	93,556.0000	92,349.0000	(1.290)	0	0	0
13/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	8,591.0000	8,693.0000	1.187	0	0	0
13/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,056.0000	6,124.0000	1.123	0	0	0
13/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	25,800.0000	26,322.0000	2.023	0	0	0
13/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,175.0000	4,217.0000	1.006	0	0	0
13/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	10,296.0000	10,441.0000	1.408	0	0	0
13/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	105,867.0000	104,635.0000	(1.164)	0	0	0
13/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	32,060.0000	31,173.0000	(2.767)	0	0	0
13/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	68,616.0000	67,486.0000	(1.647)	0	0	0
13/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	19,588.0000	19,975.0000	1.976	0	0	0
13/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	118,439.0000	117,189.0000	(1.055)	0	0	0
13/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	22,413.0000	21,660.0000	(3.360)	0	0	0
13/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	55,863.0000	54,791.0000	(1.919)	0	0	0
13/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	8,105.0000	7,684.0000	(5.194)	0	0	0
13/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	44,113.0000	44,966.0000	1.934	0	0	0
13/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	12,543.0000	12,746.0000	1.618	0	0	0
13/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	14,331.0000	13,737.0000	(4.145)	0	0	0
13/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	43,582.0000	42,588.0000	(2.281)	0	0	0
13/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	15,543.0000	15,824.0000	1.808	0	0	0
13/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	33,876.0000	34,556.0000	2.007	0	0	0
13/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,813.0000	2,838.0000	0.889	0	0	0
13/02/2006	R201	2007/02/01			Bond Future	7.3120	7.3310	0.260	0.0000	0.0000	0
13/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	17,613.0000	17,046.0000	(3.219)	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
13/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	23,976.0000	24,357.0000	1.589	0	0	0
13/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	37,241.0000	37,855.0000	1.649	0	0	0
13/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	35,590.0000	34,790.0000	(2.248)	0	0	0
13/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	29,830.0000	30,318.0000	1.636	0	0	0
13/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	25,965.0000	25,272.0000	(2.669)	0	0	0
13/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	10,817.0000	10,390.0000	(3.947)	0	0	0
13/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	95,041.0000	93,960.0000	(1.137)	0	0	0
13/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	10,097.0000	10,197.0000	0.990	0	0	0
13/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	106,399.0000	105,290.0000	(1.042)	0	0	0
13/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	7,565.0000	7,637.0000	0.952	0	0	0
13/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	118,060.0000	116,930.0000	(0.957)	0	0	0
13/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	13,277.0000	13,412.0000	1.017	0	0	0
13/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	84,079.0000	83,033.0000	(1.244)	0	0	0
13/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	5,582.0000	5,633.0000	0.914	0	0	0
13/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	71,460.0000	70,455.0000	(1.406)	0	0	0
13/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	15,057.0000	15,233.0000	1.169	0	0	0
13/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	46,498.0000	47,251.0000	1.619	0	0	0
13/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	47,002.0000	46,115.0000	(1.887)	0	0	0
13/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	17,318.0000	17,545.0000	1.311	0	0	0
13/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	59,061.0000	58,107.0000	(1.615)	0	0	0
13/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	20,187.0000	20,482.0000	1.461	0	0	0
13/02/2006	R203	2006/05/04			Bond Future	7.2980	7.3190	0.288	0.0000	0.0000	0
13/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	6,032.0000	5,377.0000	(10.859)	0	0	0
13/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
13/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	55,338.0000	53,686.0000	(2.985)	0	0	0
13/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	125,315.0000	123,639.0000	(1.337)	0	0	0
13/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	72,951.0000	71,276.0000	(2.296)	0	0	0
13/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
13/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	306.0000	307.0000	0.327	0	0	0
13/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	90,696.0000	89,018.0000	(1.850)	0	0	0
13/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	1,120.0000	1,144.0000	2.143	0	0	0
13/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	68.0000	66.0000	(2.941)	0	0	0
13/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	108,193.0000	106,516.0000	(1.550)	0	0	0
13/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	3,340.0000	3,451.0000	3.323	0	0	0
13/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	30,204.0000	31,226.0000	3.384	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
13/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	38,677.0000	37,110.0000	(4.052)	0	0	0
13/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	8,225.0000	8,537.0000	3.793	0	0	0
13/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	24,211.0000	22,846.0000	(5.638)	0	0	0
13/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	13,164.0000	12,127.0000	(7.878)	0	0	0
13/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	17,010.0000	17,649.0000	3.757	0	0	0
13/02/2006	R203	2006/08/03			Bond Future	7.2960	7.3170	0.288	0.0000	0.0000	0
13/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	921.0000	948.0000	2.932	0	0	0
13/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	107,205.0000	105,562.0000	(1.533)	0	0	0
13/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	370.0000	379.0000	2.432	0	0	0
13/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	123,890.0000	122,240.0000	(1.332)	0	0	0
13/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	135.0000	138.0000	2.222	0	0	0
13/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	90,430.0000	88,805.0000	(1.797)	0	0	0
13/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	35,767.0000	36,691.0000	2.583	0	0	0
13/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	57,938.0000	56,428.0000	(2.606)	0	0	0
13/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,348.0000	4,490.0000	3.266	0	0	0
13/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	12,123.0000	11,396.0000	(5.997)	0	0	0
13/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	43,258.0000	41,874.0000	(3.199)	0	0	0
13/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,093.0000	2,159.0000	3.153	0	0	0
13/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	73,857.0000	72,272.0000	(2.146)	0	0	0
13/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,284.0000	8,551.0000	3.223	0	0	0
13/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	14,535.0000	14,984.0000	3.089	0	0	0
13/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	30,440.0000	29,237.0000	(3.952)	0	0	0
13/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	19,986.0000	19,010.0000	(4.883)	0	0	0
13/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	23,616.0000	24,292.0000	2.862	0	0	0
13/02/2006	R203	2006/11/02			Bond Future	7.2990	7.3190	0.274	0.0000	0.0000	0
13/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	16,438.0000	15,726.0000	(4.331)	0	0	0
13/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	54,102.0000	55,121.0000	1.883	0	0	0
13/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	10,430.0000	9,900.0000	(5.081)	0	0	0
13/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	70,546.0000	71,726.0000	1.673	0	0	0
13/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	6,215.0000	5,847.0000	(5.921)	0	0	0
13/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	39,939.0000	40,776.0000	2.096	0	0	0
13/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	46,475.0000	45,251.0000	(2.634)	0	0	0
13/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	12,265.0000	12,589.0000	2.642	0	0	0
13/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	34,515.0000	33,441.0000	(3.112)	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
13/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	90,319.0000	88,837.0000	(1.641)	0	0	0
13/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	19,088.0000	19,562.0000	2.483	0	0	0
13/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	60,029.0000	58,687.0000	(2.236)	0	0	0
13/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,311.0000	4,433.0000	2.830	0	0	0
13/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,206.0000	1,239.0000	2.736	0	0	0
13/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	74,782.0000	73,355.0000	(1.908)	0	0	0
13/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,475.0000	7,682.0000	2.769	0	0	0
13/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	24,453.0000	23,554.0000	(3.676)	0	0	0
13/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,348.0000	2,414.0000	2.811	0	0	0
13/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	106,272.0000	104,757.0000	(1.426)	0	0	0
13/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	28,259.0000	28,908.0000	2.297	0	0	0
13/02/2006	R203	2007/02/01			Bond Future	7.3090	7.3280	0.260	0.0000	0.0000	0
13/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	62,032.0000	60,833.0000	(1.933)	0	0	0
13/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,504.0000	16,854.0000	2.121	0	0	0
13/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	20,450.0000	19,764.0000	(3.355)	0	0	0
13/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	44,324.0000	45,084.0000	1.715	0	0	0
13/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	11,066.0000	11,312.0000	2.223	0	0	0
13/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	49,408.0000	48,312.0000	(2.218)	0	0	0
13/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	75,760.0000	74,479.0000	(1.691)	0	0	0
13/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,435.0000	4,540.0000	2.368	0	0	0
13/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	90,299.0000	88,958.0000	(1.485)	0	0	0
13/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	57,802.0000	58,707.0000	1.566	0	0	0
13/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,515.0000	1,552.0000	2.442	0	0	0
13/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	120,708.0000	119,298.0000	(1.168)	0	0	0
13/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,646.0000	2,709.0000	2.381	0	0	0
13/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	105,365.0000	103,983.0000	(1.312)	0	0	0
13/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,144.0000	7,308.0000	2.296	0	0	0
13/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	14,102.0000	13,561.0000	(3.836)	0	0	0
13/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	73,302.0000	74,341.0000	1.417	0	0	0
13/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	32,969.0000	33,582.0000	1.859	0	0	0
13/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	28,464.0000	27,631.0000	(2.927)	0	0	0
13/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	9,304.0000	8,897.0000	(4.374)	0	0	0
13/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	38,151.0000	37,179.0000	(2.548)	0	0	0
13/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	23,735.0000	24,208.0000	1.993	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
13/02/2006	R204	2006/05/04			Bond Future	7.2780	7.2990	0.289	0.0000	0.0000	0
13/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	1,131.0000	1,154.0000	2.034	0	0	0
13/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	60,096.0000	58,338.0000	(2.925)	0	0	0
13/02/2006	R204	2006/08/03			Bond Future	7.2770	7.2980	0.289	0.0000	0.0000	0
13/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,543.0000	4,687.0000	3.170	0	0	0
13/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	62,868.0000	61,255.0000	(2.566)	0	0	0
13/02/2006	R204	2006/11/02			Bond Future	7.2790	7.2990	0.275	0.0000	0.0000	0
13/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	30,618.0000	31,283.0000	2.172	0	0	0
13/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	28,217.0000	27,231.0000	(3.494)	0	0	0
13/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	39,041.0000	37,879.0000	(2.976)	0	0	0
13/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	20,981.0000	21,470.0000	2.331	0	0	0
13/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,593.0000	8,812.0000	2.549	0	0	0
13/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	131,118.0000	129,486.0000	(1.245)	0	0	0
13/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	42,841.0000	43,697.0000	1.998	0	0	0
13/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	19,439.0000	18,644.0000	(4.090)	0	0	0
13/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	51,744.0000	50,431.0000	(2.537)	0	0	0
13/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	57,663.0000	58,708.0000	1.812	0	0	0
13/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	74,927.0000	76,144.0000	1.624	0	0	0
13/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	793.0000	812.0000	2.396	0	0	0
13/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	12,705.0000	12,099.0000	(4.770)	0	0	0
13/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	13,748.0000	14,086.0000	2.459	0	0	0
13/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	7,841.0000	7,407.0000	(5.535)	0	0	0
13/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,893.0000	2,969.0000	2.627	0	0	0
13/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	66,017.0000	64,584.0000	(2.171)	0	0	0
13/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	114,348.0000	112,736.0000	(1.410)	0	0	0
13/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	97,702.0000	96,125.0000	(1.614)	0	0	0
13/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	81,470.0000	79,951.0000	(1.864)	0	0	0
13/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,114.0000	5,247.0000	2.601	0	0	0
13/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,555.0000	1,594.0000	2.508	0	0	0
13/02/2006	R204	2007/02/01			Bond Future	7.2850	7.3050	0.275	0.0000	0.0000	0
13/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	46,489.0000	47,330.0000	1.809	0	0	0
13/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	54,254.0000	53,013.0000	(2.287)	0	0	0
13/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	24,821.0000	25,345.0000	2.111	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
13/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	22,923.0000	22,137.0000	(3.429)	0	0	0
13/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	77,232.0000	78,388.0000	1.497	0	0	0
13/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	42,149.0000	41,045.0000	(2.619)	0	0	0
13/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	15,942.0000	15,318.0000	(3.914)	0	0	0
13/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	17,250.0000	17,637.0000	2.243	0	0	0
13/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	60,755.0000	61,759.0000	1.653	0	0	0
13/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	67,755.0000	66,400.0000	(2.000)	0	0	0
13/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,602.0000	1,644.0000	2.622	0	0	0
13/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	82,364.0000	80,920.0000	(1.753)	0	0	0
13/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	129,842.0000	128,256.0000	(1.221)	0	0	0
13/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,784.0000	2,856.0000	2.586	0	0	0
13/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	34,520.0000	35,198.0000	1.964	0	0	0
13/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,569.0000	11,842.0000	2.360	0	0	0
13/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	31,663.0000	30,713.0000	(3.000)	0	0	0
13/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	113,686.0000	112,129.0000	(1.370)	0	0	0
13/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	97,773.0000	96,263.0000	(1.544)	0	0	0
13/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,477.0000	7,661.0000	2.461	0	0	0
13/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,652.0000	4,770.0000	2.537	0	0	0
13/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	10,616.0000	10,144.0000	(4.446)	0	0	0
13/02/2006	R207	2006/05/04			Bond Future	7.2470	7.2680	0.290	0.0000	0.0000	0
13/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	1,025.0000	1,043.0000	1.756	0	0	0
13/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	63,003.0000	61,218.0000	(2.833)	0	0	0
13/02/2006	R207	2006/08/03			Bond Future	7.2460	7.2670	0.290	0.0000	0.0000	0
13/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,285.0000	4,419.0000	3.127	0	0	0
13/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	65,701.0000	64,053.0000	(2.508)	0	0	0
13/02/2006	R207	2006/11/02			Bond Future	7.2450	7.2660	0.290	0.0000	0.0000	0
13/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	80,366.0000	78,636.0000	(2.153)	0	0	0
13/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	134,008.0000	132,245.0000	(1.316)	0	0	0
13/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	29,944.0000	31,060.0000	3.727	0	0	0
13/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	9,059.0000	8,411.0000	(7.153)	0	0	0
13/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	46,781.0000	48,187.0000	3.005	0	0	0
13/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	3,981.0000	3,623.0000	(8.993)	0	0	0
13/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	62,283.0000	60,616.0000	(2.676)	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
13/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
13/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,418.0000	1,515.0000	6.841	0	0	0
13/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	3,787.0000	4,018.0000	6.100	0	0	0
13/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	28.0000	30.0000	7.143	0	0	0
13/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	116,496.0000	114,734.0000	(1.512)	0	0	0
13/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	121.0000	131.0000	8.264	0	0	0
13/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	98,565.0000	96,811.0000	(1.780)	0	0	0
13/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	451.0000	485.0000	7.539	0	0	0
13/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	45,064.0000	43,532.0000	(3.400)	0	0	0
13/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	17,592.0000	16,604.0000	(5.616)	0	0	0
13/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	8,663.0000	9,124.0000	5.321	0	0	0
13/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	29,798.0000	28,496.0000	(4.369)	0	0	0
13/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	17,172.0000	17,948.0000	4.519	0	0	0
13/02/2006	R207	2007/02/01			Bond Future	7.2490	7.2690	0.276	0.0000	0.0000	0
13/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,545.0000	1,585.0000	2.589	0	0	0
13/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	71,073.0000	69,677.0000	(1.964)	0	0	0
13/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	24,718.0000	23,889.0000	(3.354)	0	0	0
13/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	57,247.0000	55,963.0000	(2.243)	0	0	0
13/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	45,689.0000	46,519.0000	1.817	0	0	0
13/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	16,764.0000	17,139.0000	2.237	0	0	0
13/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,209.0000	11,473.0000	2.355	0	0	0
13/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	101,558.0000	100,011.0000	(1.523)	0	0	0
13/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,227.0000	7,404.0000	2.449	0	0	0
13/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	59,957.0000	60,953.0000	1.661	0	0	0
13/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	133,845.0000	132,225.0000	(1.210)	0	0	0
13/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,685.0000	2,753.0000	2.533	0	0	0
13/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	117,608.0000	116,017.0000	(1.353)	0	0	0
13/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,490.0000	4,602.0000	2.494	0	0	0
13/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	85,948.0000	84,465.0000	(1.725)	0	0	0
13/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	17,338.0000	16,675.0000	(3.824)	0	0	0
13/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	11,653.0000	11,146.0000	(4.351)	0	0	0
13/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	33,873.0000	32,879.0000	(2.934)	0	0	0
13/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	76,531.0000	77,683.0000	1.505	0	0	0
13/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	33,790.0000	34,455.0000	1.968	0	0	0
13/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	44,766.0000	43,618.0000	(2.564)	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
13/02/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	24,204.0000	24,715.0000	2.111	0	0	0
<b>Grand Total:</b>										<b>1,872</b>