

Derivatives High/Low Report

High/Low for 16/02/2006

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
16/02/2006	GOVI 2006/05/04			jGovi	244.5460	244.7230	0.072	0.0000	0.0000	699
16/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	20.0000	16.0000	(20.000)	0	0	0
16/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	145,480.0000	147,246.0000	1.214	0	0	0
16/02/2006	GOVI 2006/08/03			jGovi	248.9710	249.1400	0.068	0.0000	0.0000	0
16/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	189,784.0000	191,467.0000	0.887	0	0	0
16/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	74.0000	67.0000	(9.459)	0	0	0
16/02/2006	GOVI 2006/11/02			jGovi	253.4060	253.5700	0.065	0.0000	0.0000	0
16/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	234,124.0000	235,759.0000	0.698	0	0	0
16/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	64.0000	59.0000	(7.813)	0	0	0
16/02/2006	GOVI 2007/02/01			jGovi	257.8170	257.9660	0.058	0.0000	0.0000	0
16/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	36.0000	34.0000	(5.556)	0	0	0
16/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	278,206.0000	279,694.0000	0.535	0	0	0
16/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
16/02/2006	J153 2010/08/31			jSwap	7.0920	7.0930	0.014	0.0000	0.0000	0
16/02/2006	J157 2015/09/15			jSwap	7.1720	7.1510	(0.293)	0.0000	0.0000	0
16/02/2006	J186 2026/12/21			jSwap	6.7990	6.7840	(0.221)	0.0000	0.0000	0
16/02/2006	J194 2008/02/28			jSwap	7.0400	7.0160	(0.341)	0.0000	0.0000	0

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16/02/2006	J201	2014/12/22			jSwap	7.1490	7.1290	(0.280)	0.0000	0.0000	0
16/02/2006	J203	2017/09/15			jSwap	7.1460	7.1320	(0.196)	0.0000	0.0000	0
16/02/2006	J204	2018/12/21			jSwap	7.1410	7.1270	(0.196)	0.0000	0.0000	0
16/02/2006	J207	2020/01/15			jSwap	7.1140	7.1000	(0.197)	0.0000	0.0000	0
16/02/2006	JBAR	2005/03/16			jBar	7.1000	7.1000	-	0.0000	0.0000	0
16/02/2006	JFRA	2006/05/04			jFra	6.9960	6.9580	(0.543)	0.0000	0.0000	0
16/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	572.0000	524.0000	(8.392)	0	0	0
16/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	582.0000	626.0000	7.560	0	0	0
16/02/2006	JFRA	2006/08/03			jFra	6.9450	6.8980	(0.677)	0.0000	0.0000	0
16/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	871.0000	814.0000	(6.544)	0	0	0
16/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,006.0000	1,064.0000	5.765	0	0	0
16/02/2006	JFRA	2006/11/02			jFra	6.9790	6.9190	(0.860)	0.0000	0.0000	0
16/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,197.0000	1,123.0000	(6.182)	0	0	0
16/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,248.0000	1,322.0000	5.929	0	0	0
16/02/2006	JFRA	2007/02/01			jFra	7.0430	6.9910	(0.738)	0.0000	0.0000	500
16/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,054.0000	2,133.0000	3.846	0	0	0
16/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	934.0000	885.0000	(5.246)	0	0	0
16/02/2006	JFRA	2007/05/03			jFra	7.1560	7.1110	(0.629)	0.0000	0.0000	0
16/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,238.0000	1,191.0000	(3.796)	0	0	0
16/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,081.0000	2,144.0000	3.027	0	0	0
16/02/2006	JFRA	2007/08/02			jFra	7.2600	7.2120	(0.661)	0.0000	0.0000	0
16/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,093.0000	2,158.0000	3.106	0	0	0
16/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,506.0000	1,452.0000	(3.586)	0	0	0

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16/02/2006	JFRA	2007/11/01			jFra	7.3120	7.3210	0.123	0.0000	0.0000	0
16/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,282.0000	2,267.0000	(0.657)	0	0	0
16/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,786.0000	1,796.0000	0.560	0	0	0
16/02/2006	JN02	2006/05/04			jNote	7.1240	7.0850	(0.547)	0.0000	0.0000	0
16/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	8,129.0000	7,744.0000	(4.736)	0	0	0
16/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	10,425.0000	10,765.0000	3.261	0	0	0
16/02/2006	JN02	2006/08/03			jNote	7.1730	7.1390	(0.474)	0.0000	0.0000	0
16/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	14,311.0000	14,605.0000	2.054	0	0	0
16/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,877.0000	12,537.0000	(2.640)	0	0	0
16/02/2006	JN02	2006/11/02			jNote	7.2290	7.2020	(0.373)	0.0000	0.0000	0
16/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,642.0000	16,366.0000	(1.658)	0	0	0
16/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	17,034.0000	17,260.0000	1.327	0	0	0
16/02/2006	JN05	2006/05/04			jNote	7.2890	7.3060	0.233	0.0000	0.0000	0
16/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	8,424.0000	8,031.0000	(4.665)	0	0	0
16/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	10,049.0000	10,365.0000	3.145	0	0	0
16/02/2006	JN05	2006/08/03			jNote	7.3140	7.3330	0.260	0.0000	0.0000	0
16/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	14,929.0000	15,308.0000	2.539	0	0	0
16/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	12,263.0000	11,851.0000	(3.360)	0	0	0
16/02/2006	JN05	2006/11/02			jNote	7.3410	7.3630	0.300	0.0000	0.0000	0
16/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	14,977.0000	14,516.0000	(3.078)	0	0	0
16/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	18,763.0000	19,218.0000	2.425	0	0	0
16/02/2006	JN10	2006/05/04			jNote	7.3010	7.2950	(0.082)	0.0000	0.0000	0
16/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	7,516.0000	7,646.0000	1.730	0	0	0
16/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	11,117.0000	10,823.0000	(2.645)	0	0	0
16/02/2006	JN10	2006/08/03			jNote	7.3130	7.3060	(0.096)	0.0000	0.0000	0
16/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	15,881.0000	15,572.0000	(1.946)	0	0	0
16/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	11,435.0000	11,622.0000	1.635	0	0	0

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16/02/2006	JN10	2006/11/02			jNote	7.3270	7.3190	(0.109)	0.0000	0.0000	0
16/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	14,214.0000	14,441.0000	1.597	0	0	0
16/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	19,642.0000	19,304.0000	(1.721)	0	0	0
16/02/2006	JROD	2006/02/28			jRod	6.6920	6.6900	(0.030)	0.0000	0.0000	0
16/02/2006	JROD	2006/03/31			jRod	6.8070	6.8030	(0.059)	0.0000	0.0000	0
16/02/2006	JROD	2006/04/28			jRod	6.9450	6.9400	(0.072)	0.0000	0.0000	0
16/02/2006	JROD	2006/05/31			jRod	6.9230	6.9210	(0.029)	0.0000	0.0000	0
16/02/2006	JROD	2006/06/30			jRod	6.9960	6.9940	(0.029)	0.0000	0.0000	0
16/02/2006	JROD	2006/07/31			jRod	7.0660	7.0650	(0.014)	0.0000	0.0000	0
16/02/2006	JROD	2006/08/31			jRod	7.0050	7.0020	(0.043)	0.0000	0.0000	0
16/02/2006	R153	2006/05/04			Bond Future	7.0820	7.0820	-	7.1100	7.1100	11
16/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	9,386.0000	9,338.0000	(0.511)	0	0	0
16/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	19,718.0000	19,678.0000	(0.203)	0	0	0
16/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	5,983.0000	5,935.0000	(0.802)	0	0	0
16/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	31.0000	29.0000	(6.452)	0	0	0
16/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,994.0000	4,946.0000	(0.961)	0	0	0
16/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	11,930.0000	11,882.0000	(0.402)	0	0	0
16/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	2,552.0000	2,513.0000	(1.528)	0	0	0
16/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	47,509.0000	47,497.0000	(0.025)	0	0	0
16/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	1,267.0000	1,239.0000	(2.210)	0	0	0
16/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	66,728.0000	66,726.0000	(0.003)	0	0	0
16/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	28,552.0000	28,524.0000	(0.098)	0	0	0
16/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	37,919.0000	37,901.0000	(0.047)	0	0	0
16/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	623.0000	604.0000	(3.050)	0	0	0
16/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	307.0000	296.0000	(3.583)	0	0	20
16/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	16,102.0000	16,069.0000	(0.205)	0	0	0
16/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	57,105.0000	57,100.0000	(0.009)	0	0	0
16/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	104.0000	99.0000	(4.808)	0	0	0

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16/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	2,247.0000	2,213.0000	(1.513)	0	0	0
16/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	76,298.0000	76,297.0000	(0.001)	0	0	0
16/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	85,783.0000	85,783.0000	-	0	0	0
16/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
16/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
16/02/2006	R153	2006/08/03			Bond Future	7.0590	7.0600	0.014	0.0000	0.0000	1
16/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,145.0000	6,123.0000	(0.358)	0	0	100
16/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	12,694.0000	12,681.0000	(0.102)	0	0	0
16/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	16,229.0000	16,170.0000	(0.364)	0	0	0
16/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	10,380.0000	10,327.0000	(0.511)	0	0	0
16/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,775.0000	8,756.0000	(0.217)	0	0	0
16/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	23,266.0000	23,205.0000	(0.262)	0	0	0
16/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	3,079.0000	3,059.0000	(0.650)	0	0	0
16/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	31,019.0000	30,958.0000	(0.197)	0	0	0
16/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	4,328.0000	4,306.0000	(0.508)	0	0	0
16/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	733.0000	724.0000	(1.228)	0	0	0
16/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	73,493.0000	73,448.0000	(0.061)	0	0	0
16/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	393.0000	387.0000	(1.527)	0	0	0
16/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	64,739.0000	64,691.0000	(0.074)	0	0	0
16/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	56,124.0000	56,071.0000	(0.094)	0	0	0
16/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,305.0000	1,291.0000	(1.073)	0	0	0
16/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	39,242.0000	39,182.0000	(0.153)	0	0	0
16/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	47,757.0000	47,700.0000	(0.119)	0	0	0
16/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	2,219.0000	2,201.0000	(0.811)	0	0	0
16/02/2006	R153	2006/11/02			Bond Future	7.0500	7.0530	0.043	0.0000	0.0000	0
16/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,659.0000	15,687.0000	0.179	0	0	0
16/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	12,083.0000	12,100.0000	0.141	0	0	0
16/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	19,432.0000	19,338.0000	(0.484)	0	0	0
16/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	13,813.0000	13,731.0000	(0.594)	0	0	0
16/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	55,557.0000	55,441.0000	(0.209)	0	0	0
16/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	48,285.0000	48,169.0000	(0.240)	0	0	0
16/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,552.0000	3,546.0000	(0.169)	0	0	0
16/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	5,039.0000	5,033.0000	(0.119)	0	0	100
16/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	9,509.0000	9,517.0000	0.084	0	0	0

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16/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	33,019.0000	32,911.0000	(0.327)	0	0	0
16/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	25,963.0000	25,861.0000	(0.393)	0	0	0
16/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	9,083.0000	9,016.0000	(0.738)	0	0	0
16/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	20,214.0000	20,257.0000	0.213	0	0	0
16/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	7,548.0000	7,550.0000	0.026	0	0	0
16/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	40,453.0000	40,340.0000	(0.279)	0	0	0
16/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	6,051.0000	6,049.0000	(0.033)	0	0	0
16/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	70,915.0000	70,799.0000	(0.164)	0	0	0
16/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,445.0000	2,439.0000	(0.245)	0	0	0
16/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	63,125.0000	63,009.0000	(0.184)	0	0	0
16/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	25,888.0000	25,948.0000	0.232	0	0	0
16/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	5,381.0000	5,330.0000	(0.948)	0	0	0
16/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,643.0000	1,638.0000	(0.304)	0	0	0
16/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	78,858.0000	78,743.0000	(0.146)	0	0	0
16/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,077.0000	1,073.0000	(0.371)	0	0	0
16/02/2006	R153	2007/02/01			Bond Future	7.0560	7.0620	0.085	0.0000	0.0000	0
16/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	16,447.0000	16,322.0000	(0.760)	0	0	0
16/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,382.0000	18,463.0000	0.441	0	0	0
16/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	21,835.0000	21,692.0000	(0.655)	0	0	0
16/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,163.0000	15,228.0000	0.429	0	0	0
16/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	34,967.0000	34,799.0000	(0.480)	0	0	0
16/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,058.0000	3,064.0000	0.196	0	0	0
16/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	75,806.0000	75,604.0000	(0.266)	0	0	0
16/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	68,823.0000	68,624.0000	(0.289)	0	0	0
16/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	55,468.0000	55,278.0000	(0.343)	0	0	0
16/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	13,017.0000	13,067.0000	0.384	0	0	0
16/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	11,319.0000	11,358.0000	0.345	0	0	0
16/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	9,963.0000	9,993.0000	0.301	0	0	0
16/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	41,982.0000	41,805.0000	(0.422)	0	0	0
16/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	28,216.0000	28,059.0000	(0.556)	0	0	0
16/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	22,335.0000	22,436.0000	0.452	0	0	0
16/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	11,714.0000	11,608.0000	(0.905)	0	0	0
16/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	5,350.0000	5,363.0000	0.243	0	0	0
16/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	62,029.0000	61,835.0000	(0.313)	0	0	0
16/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	6,934.0000	6,951.0000	0.245	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
16/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	7,752.0000	7,667.0000	(1.096)	0	0	0
16/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	27,139.0000	27,262.0000	0.453	0	0	0
16/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,073.0000	4,082.0000	0.221	0	0	0
16/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,868.0000	8,891.0000	0.259	0	0	0
16/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	49,183.0000	48,999.0000	(0.374)	0	0	0
16/02/2006	R157	2006/05/04			Bond Future	7.1690	7.1490	(0.279)	0.0000	0.0000	7
16/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	127,043.0000	128,742.0000	1.337	0	0	0
16/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	145,639.0000	147,347.0000	1.173	0	0	0
16/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	21.0000	17.0000	(19.048)	0	0	0
16/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	88,927.0000	90,586.0000	1.866	0	0	0
16/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	33,694.0000	34,930.0000	3.668	0	0	50
16/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	176.0000	151.0000	(14.205)	0	0	0
16/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	108,112.0000	109,798.0000	1.559	0	0	0
16/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	5,769.0000	5,293.0000	(8.251)	0	0	0
16/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	80.0000	68.0000	(15.000)	0	0	115
16/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	399.0000	347.0000	(13.033)	0	0	0
16/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	22,894.0000	21,707.0000	(5.185)	0	0	0
16/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	8,347.0000	8,871.0000	6.278	0	0	0
16/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
16/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	924.0000	815.0000	(11.797)	0	0	0
16/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	163,913.0000	165,623.0000	1.043	0	0	0
16/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	2,418.0000	2,176.0000	(10.008)	0	0	0
16/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	69,653.0000	71,255.0000	2.300	0	0	0
16/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	12,040.0000	11,235.0000	(6.686)	0	0	0
16/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	18,942.0000	19,849.0000	4.788	0	0	0
16/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	50,949.0000	52,418.0000	2.883	0	0	0
16/02/2006	R157	2006/08/03			Bond Future	7.1600	7.1390	(0.293)	0.0000	0.0000	2
16/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	13,100.0000	12,487.0000	(4.679)	0	0	0
16/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	56,979.0000	58,290.0000	2.301	0	0	0
16/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,815.0000	8,370.0000	(5.048)	0	0	100
16/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	4,127.0000	3,895.0000	(5.622)	0	0	0
16/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	41,128.0000	42,271.0000	2.779	0	0	0
16/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	91,401.0000	92,925.0000	1.667	0	0	0
16/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	27,373.0000	28,295.0000	3.368	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
16/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	16,196.0000	16,866.0000	4.137	0	0	0
16/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	19,881.0000	19,047.0000	(4.195)	0	0	0
16/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,989.0000	5,668.0000	(5.360)	0	0	0
16/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	73,899.0000	75,334.0000	1.942	0	0	0
16/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	425.0000	391.0000	(8.000)	0	0	0
16/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	161,500.0000	163,222.0000	1.066	0	0	0
16/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	144,000.0000	145,695.0000	1.177	0	0	0
16/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	109,141.0000	110,729.0000	1.455	0	0	0
16/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	843.0000	782.0000	(7.236)	0	0	0
16/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	29,648.0000	28,562.0000	(3.663)	0	0	0
16/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	2,877.0000	2,708.0000	(5.874)	0	0	0
16/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	126,484.0000	128,136.0000	1.306	0	0	0
16/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,595.0000	1,491.0000	(6.520)	0	0	0
16/02/2006	R157	2006/11/02			Bond Future	7.1590	7.1380	(0.293)	0.0000	0.0000	0
16/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	47,476.0000	48,530.0000	2.220	0	0	0
16/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	20,041.0000	19,382.0000	(3.288)	0	0	0
16/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	192,373.0000	194,044.0000	0.869	0	0	0
16/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	764.0000	721.0000	(5.628)	0	0	0
16/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	7,298.0000	7,024.0000	(3.754)	0	0	117
16/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	111,173.0000	112,613.0000	1.295	0	0	0
16/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,265.0000	1,199.0000	(5.217)	0	0	0
16/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	26,940.0000	26,117.0000	(3.055)	0	0	0
16/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	34,332.0000	35,222.0000	2.592	0	0	0
16/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	175,983.0000	177,631.0000	0.936	0	0	0
16/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	159,546.0000	161,161.0000	1.012	0	0	0
16/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	62,405.0000	63,591.0000	1.900	0	0	0
16/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	15,308.0000	14,781.0000	(3.443)	0	0	0
16/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	36,053.0000	35,044.0000	(2.799)	0	0	0
16/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	47,799.0000	46,595.0000	(2.519)	0	0	0
16/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	23,012.0000	23,716.0000	3.059	0	0	0
16/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	78,172.0000	79,464.0000	1.653	0	0	0
16/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	11,786.0000	11,366.0000	(3.564)	0	0	0
16/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	94,522.0000	95,898.0000	1.456	0	0	0
16/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,202.0000	3,060.0000	(4.435)	0	0	0
16/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	143,169.0000	144,740.0000	1.097	0	0	0

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16/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	4,898.0000	4,698.0000	(4.083)	0	0	0
16/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	126,990.0000	128,503.0000	1.191	0	0	0
16/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	9,214.0000	8,875.0000	(3.679)	0	0	0
16/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,039.0000	1,941.0000	(4.806)	0	0	0
16/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	13,927.0000	14,436.0000	3.655	0	0	0
16/02/2006	R157	2007/02/01			Bond Future	7.1670	7.1460	(0.293)	0.0000	0.0000	0
16/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	129,743.0000	131,105.0000	1.050	0	0	0
16/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	40,822.0000	39,861.0000	(2.354)	0	0	0
16/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	67,361.0000	68,454.0000	1.623	0	0	0
16/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	27,480.0000	28,188.0000	2.576	0	0	0
16/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	11,239.0000	10,933.0000	(2.723)	0	0	0
16/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	52,213.0000	53,204.0000	1.898	0	0	0
16/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,077.0000	21,502.0000	(2.605)	0	0	0
16/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	19,049.0000	18,555.0000	(2.593)	0	0	0
16/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	14,830.0000	14,452.0000	(2.549)	0	0	0
16/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	26,105.0000	25,427.0000	(2.597)	0	0	0
16/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	115,536.0000	116,828.0000	1.118	0	0	0
16/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	99,240.0000	100,479.0000	1.248	0	0	0
16/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	16,664.0000	16,235.0000	(2.574)	0	0	0
16/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	83,153.0000	84,327.0000	1.412	0	0	0
16/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	39,097.0000	39,956.0000	2.197	0	0	0
16/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	32,528.0000	31,719.0000	(2.487)	0	0	0
16/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	8,398.0000	8,153.0000	(2.917)	0	0	0
16/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	144,372.0000	145,795.0000	0.986	0	0	0
16/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	159,309.0000	160,785.0000	0.927	0	0	0
16/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	189,703.0000	191,258.0000	0.820	0	0	0
16/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	4,490.0000	4,341.0000	(3.318)	0	0	0
16/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	3,212.0000	3,099.0000	(3.518)	0	0	0
16/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	6,185.0000	5,992.0000	(3.120)	0	0	0
16/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	174,450.0000	175,970.0000	0.871	0	0	0
16/02/2006	R186	2006/05/04			Bond Future	6.8390	6.8230	(0.234)	0.0000	0.0000	0
16/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	18,342.0000	19,170.0000	4.514	0	0	0
16/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	31,041.0000	29,599.0000	(4.645)	0	0	0
16/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	6,229.0000	6,593.0000	5.844	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	370.0000	327.0000	(11.622)	0	0	0
16/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
16/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	180,689.0000	182,917.0000	1.233	0	0	0
16/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	208,661.0000	210,916.0000	1.081	0	0	0
16/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	117.0000	101.0000	(13.675)	0	0	0
16/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	55,532.0000	53,625.0000	(3.434)	0	0	0
16/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	262,040.0000	264,309.0000	0.866	0	0	0
16/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	235,801.0000	238,067.0000	0.961	0	0	0
16/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	33.0000	28.0000	(15.152)	0	0	0
16/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	7,832.0000	7,273.0000	(7.137)	0	0	0
16/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	64,316.0000	66,028.0000	2.662	0	0	0
16/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	38,195.0000	39,528.0000	3.490	0	0	0
16/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	15,652.0000	14,714.0000	(5.993)	0	0	0
16/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	1,992.0000	1,812.0000	(9.036)	0	0	0
16/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	122,677.0000	124,767.0000	1.704	0	0	0
16/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	3,917.0000	3,597.0000	(8.170)	0	0	0
16/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	1,052.0000	948.0000	(9.886)	0	0	0
16/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	93,097.0000	95,048.0000	2.096	0	0	0
16/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	152,100.0000	154,266.0000	1.424	0	0	0
16/02/2006	R186	2006/08/03			Bond Future	6.8270	6.8120	(0.220)	0.0000	0.0000	0
16/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,070.0000	1,960.0000	(5.314)	0	0	0
16/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	237,029.0000	239,080.0000	0.865	0	0	0
16/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	210,931.0000	212,937.0000	0.951	0	0	0
16/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,093.0000	1,028.0000	(5.947)	0	0	0
16/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	554.0000	518.0000	(6.498)	0	0	0
16/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	262,619.0000	264,699.0000	0.792	0	0	0
16/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	3,766.0000	3,586.0000	(4.780)	0	0	0
16/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	184,563.0000	186,499.0000	1.049	0	0	0
16/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	270.0000	251.0000	(7.037)	0	0	0
16/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	158,276.0000	160,112.0000	1.160	0	0	0
16/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	41,487.0000	40,257.0000	(2.965)	0	0	0
16/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	18,160.0000	17,488.0000	(3.700)	0	0	0
16/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	75,923.0000	77,366.0000	1.901	0	0	0
16/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	26,868.0000	25,951.0000	(3.413)	0	0	0
16/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	8,957.0000	8,589.0000	(4.109)	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
16/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	102,824.0000	104,445.0000	1.576	0	0	0
16/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	30,574.0000	31,460.0000	2.898	0	0	0
16/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	6,574.0000	6,295.0000	(4.244)	0	0	0
16/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	50,933.0000	52,132.0000	2.354	0	0	0
16/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	12,591.0000	12,096.0000	(3.931)	0	0	0
16/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	130,486.0000	132,234.0000	1.340	0	0	0
16/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	287,555.0000	289,652.0000	0.729	0	0	0
16/02/2006	R186	2006/11/02			Bond Future	6.8170	6.8020	(0.220)	0.0000	0.0000	0
16/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	25,191.0000	25,866.0000	2.680	0	0	0
16/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	87,349.0000	88,709.0000	1.557	0	0	0
16/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	166,612.0000	168,312.0000	1.020	0	0	0
16/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	17,847.0000	17,361.0000	(2.723)	0	0	0
16/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	51,592.0000	50,425.0000	(2.262)	0	0	0
16/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	42,163.0000	43,098.0000	2.218	0	0	0
16/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	28,617.0000	27,875.0000	(2.593)	0	0	0
16/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	37,484.0000	36,553.0000	(2.484)	0	0	0
16/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	139,907.0000	141,523.0000	1.155	0	0	0
16/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	62,765.0000	63,938.0000	1.869	0	0	0
16/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	22,343.0000	21,746.0000	(2.672)	0	0	0
16/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	70,647.0000	69,220.0000	(2.020)	0	0	0
16/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	14,574.0000	14,171.0000	(2.765)	0	0	0
16/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	190,853.0000	192,656.0000	0.945	0	0	0
16/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	113,317.0000	114,823.0000	1.329	0	0	0
16/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	215,430.0000	217,315.0000	0.875	0	0	0
16/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	9,898.0000	9,598.0000	(3.031)	0	0	0
16/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	264,488.0000	266,485.0000	0.755	0	0	0
16/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	4,275.0000	4,121.0000	(3.602)	0	0	0
16/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	2,720.0000	2,614.0000	(3.897)	0	0	0
16/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	240,053.0000	242,002.0000	0.812	0	0	0
16/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	6,576.0000	6,358.0000	(3.315)	0	0	0
16/02/2006	R186	2007/02/01			Bond Future	6.8110	6.7970	(0.206)	0.0000	0.0000	0
16/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	173,576.0000	175,086.0000	0.870	0	0	0
16/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	25,172.0000	24,663.0000	(2.022)	0	0	0
16/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	29,610.0000	29,011.0000	(2.023)	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
16/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	21,794.0000	21,354.0000	(2.019)	0	0	0
16/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	120,740.0000	122,089.0000	1.117	0	0	0
16/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	196,438.0000	198,038.0000	0.815	0	0	0
16/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	57,259.0000	56,202.0000	(1.846)	0	0	0
16/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	11,452.0000	11,182.0000	(2.358)	0	0	0
16/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	48,739.0000	49,630.0000	1.828	0	0	0
16/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	219,703.0000	221,381.0000	0.764	0	0	0
16/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	5,665.0000	5,510.0000	(2.736)	0	0	0
16/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	266,534.0000	268,328.0000	0.673	0	0	0
16/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	8,115.0000	7,908.0000	(2.551)	0	0	0
16/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	243,136.0000	244,878.0000	0.716	0	0	0
16/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	75,023.0000	73,750.0000	(1.697)	0	0	0
16/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	15,920.0000	15,572.0000	(2.186)	0	0	0
16/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	30,768.0000	31,443.0000	2.194	0	0	0
16/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	147,174.0000	148,613.0000	0.978	0	0	0
16/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	35,658.0000	34,942.0000	(2.008)	0	0	0
16/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	94,776.0000	96,009.0000	1.301	0	0	0
16/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	43,901.0000	43,035.0000	(1.973)	0	0	0
16/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	69,820.0000	70,903.0000	1.551	0	0	0
16/02/2006	R194	2006/05/04			Bond Future	6.9830	6.9500	(0.473)	0.0000	0.0000	50
16/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	9,528.0000	10,010.0000	5.059	0	0	0
16/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	285.0000	240.0000	(15.789)	0	0	0
16/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	13,453.0000	13,979.0000	3.910	0	0	0
16/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	628.0000	538.0000	(14.331)	0	0	0
16/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	17,542.0000	18,091.0000	3.130	0	0	0
16/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	129.0000	107.0000	(17.054)	0	0	0
16/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,350.0000	1,182.0000	(12.444)	0	0	0
16/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	5,958.0000	6,362.0000	6.781	0	0	0
16/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,087.0000	3,373.0000	9.265	0	0	0
16/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,793.0000	2,507.0000	(10.240)	0	0	0
16/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	34,164.0000	34,735.0000	1.671	0	0	0
16/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
16/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	34.0000	43.0000	26.471	0	0	0
16/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	8,698.0000	8,178.0000	(5.978)	0	0	0
16/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	292.0000	344.0000	17.808	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
16/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	12,826.0000	12,263.0000	(4.390)	0	0	0
16/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
16/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,246.0000	4,827.0000	(7.987)	0	0	0
16/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,202.0000	1,355.0000	12.729	0	0	0
16/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	61.0000	50.0000	(18.033)	0	0	0
16/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	21,695.0000	22,256.0000	2.586	0	0	0
16/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	30,014.0000	30,584.0000	1.899	0	0	0
16/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,851.0000	26,418.0000	2.193	0	0	0
16/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	18.0000	14.0000	(22.222)	0	0	0
16/02/2006	R194	2006/08/03			Bond Future	6.9140	6.8780	(0.521)	0.0000	0.0000	0
16/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,873.0000	3,620.0000	(6.532)	0	0	0
16/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	10,624.0000	11,025.0000	3.774	0	0	0
16/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	5,165.0000	5,453.0000	5.576	0	0	0
16/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,867.0000	1,727.0000	(7.499)	0	0	0
16/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	17,099.0000	17,564.0000	2.719	0	0	0
16/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,649.0000	2,460.0000	(7.135)	0	0	0
16/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,313.0000	1,209.0000	(7.921)	0	0	0
16/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,682.0000	8,034.0000	4.582	0	0	0
16/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	13,775.0000	14,213.0000	3.180	0	0	0
16/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	949.0000	872.0000	(8.114)	0	0	0
16/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	685.0000	628.0000	(8.321)	0	0	0
16/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	20,505.0000	20,989.0000	2.360	0	0	0
16/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,550.0000	5,224.0000	(5.874)	0	0	0
16/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	23,870.0000	24,375.0000	2.116	0	0	0
16/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	399.0000	362.0000	(9.273)	0	0	0
16/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	27,327.0000	27,846.0000	1.899	0	0	0
16/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	118.0000	105.0000	(11.017)	0	0	0
16/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	30,840.0000	31,368.0000	1.712	0	0	0
16/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	222.0000	199.0000	(10.360)	0	0	0
16/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,082.0000	3,296.0000	6.944	0	0	0
16/02/2006	R194	2006/11/02			Bond Future	6.8620	6.8220	(0.583)	0.0000	0.0000	0
16/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,795.0000	3,600.0000	(5.138)	0	0	0
16/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	8,710.0000	9,025.0000	3.617	0	0	0
16/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4,555.0000	4,783.0000	5.005	0	0	0

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16/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,717.0000	4,483.0000	(4.961)	0	0	0
16/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	6,469.0000	6,743.0000	4.236	0	0	0
16/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,980.0000	5,699.0000	(4.699)	0	0	0
16/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,054.0000	988.0000	(6.262)	0	0	0
16/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,572.0000	7,240.0000	(4.385)	0	0	0
16/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,956.0000	3,132.0000	5.954	0	0	0
16/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	11,148.0000	11,495.0000	3.113	0	0	0
16/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,537.0000	9,153.0000	(4.026)	0	0	0
16/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	11,893.0000	11,461.0000	(3.632)	0	0	0
16/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,716.0000	1,841.0000	7.284	0	0	0
16/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	3,083.0000	2,921.0000	(5.255)	0	0	0
16/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	854.0000	930.0000	8.899	0	0	0
16/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	21,585.0000	22,027.0000	2.048	0	0	0
16/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	13,733.0000	14,107.0000	2.723	0	0	0
16/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,496.0000	1,408.0000	(5.882)	0	0	0
16/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	18,930.0000	19,351.0000	2.224	0	0	0
16/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,531.0000	2,396.0000	(5.334)	0	0	0
16/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	16,400.0000	16,796.0000	2.415	0	0	0
16/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,075.0000	1,963.0000	(5.398)	0	0	0
16/02/2006	R194	2007/02/01			Bond Future	6.8330	6.7900	(0.629)	0.0000	0.0000	0
16/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,030.0000	3,870.0000	(3.970)	0	0	0
16/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	8,879.0000	9,141.0000	2.951	0	0	0
16/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,649.0000	8,343.0000	(3.538)	0	0	0
16/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	10,879.0000	11,163.0000	2.611	0	0	0
16/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,275.0000	5,068.0000	(3.924)	0	0	0
16/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,847.0000	4,021.0000	4.523	0	0	0
16/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,571.0000	3,430.0000	(3.948)	0	0	0
16/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	6,996.0000	7,233.0000	3.388	0	0	0
16/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,292.0000	7,022.0000	(3.703)	0	0	0
16/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	15,167.0000	15,485.0000	2.097	0	0	0
16/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,590.0000	2,482.0000	(4.170)	0	0	0
16/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	17,059.0000	17,396.0000	1.975	0	0	0
16/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,589.0000	4,407.0000	(3.966)	0	0	0
16/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,606.0000	2,744.0000	5.295	0	0	0
16/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,610.0000	1,536.0000	(4.596)	0	0	0

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16/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	21,113.0000	21,483.0000	1.752	0	0	0
16/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,054.0000	1,964.0000	(4.382)	0	0	0
16/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	19,045.0000	19,399.0000	1.859	0	0	0
16/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,228.0000	3,102.0000	(3.903)	0	0	0
16/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,230.0000	9,887.0000	(3.353)	0	0	0
16/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	12,970.0000	13,273.0000	2.336	0	0	0
16/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,580.0000	1,681.0000	6.392	0	0	0
16/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	5,349.0000	5,556.0000	3.870	0	0	0
16/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,206.0000	5,970.0000	(3.803)	0	0	0
16/02/2006	R201	2006/05/04			Bond Future	7.1500	7.1290	(0.294)	0.0000	0.0000	0
16/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	358.0000	315.0000	(12.011)	0	0	0
16/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,714.0000	4,323.0000	(8.294)	0	0	0
16/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	86,957.0000	88,335.0000	1.585	0	0	0
16/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	101,788.0000	103,191.0000	1.378	0	0	0
16/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	28,049.0000	29,078.0000	3.669	0	0	0
16/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	126.0000	108.0000	(14.286)	0	0	0
16/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	40.0000	33.0000	(17.500)	0	0	0
16/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	116,476.0000	117,890.0000	1.214	0	0	0
16/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
16/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	130,940.0000	132,359.0000	1.084	0	0	0
16/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	2,407.0000	2,180.0000	(9.431)	0	0	0
16/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	1,242.0000	1,113.0000	(10.386)	0	0	0
16/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	56,825.0000	58,116.0000	2.272	0	0	0
16/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	71,898.0000	73,245.0000	1.873	0	0	0
16/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	657.0000	583.0000	(11.263)	0	0	0
16/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	42,023.0000	43,217.0000	2.841	0	0	0
16/02/2006	R201	2006/08/03			Bond Future	7.1430	7.1220	(0.294)	0.0000	0.0000	0
16/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	871.0000	813.0000	(6.659)	0	0	0
16/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	461.0000	427.0000	(7.375)	0	0	0
16/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	115,326.0000	116,657.0000	1.154	0	0	0
16/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,575.0000	1,480.0000	(6.032)	0	0	0
16/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	129,132.0000	130,487.0000	1.049	0	0	0
16/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	2,728.0000	2,580.0000	(5.425)	0	0	0
16/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	101,543.0000	102,837.0000	1.274	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
16/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	87,934.0000	89,175.0000	1.411	0	0	0
16/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,916.0000	9,445.0000	(4.750)	0	0	0
16/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	33,193.0000	34,111.0000	2.766	0	0	0
16/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	73,793.0000	74,988.0000	1.619	0	0	0
16/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	3,631.0000	3,437.0000	(5.343)	0	0	0
16/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	46,131.0000	47,173.0000	2.259	0	0	0
16/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	6,927.0000	6,580.0000	(5.009)	0	0	0
16/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	4,954.0000	4,696.0000	(5.208)	0	0	0
16/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	59,783.0000	60,915.0000	1.894	0	0	0
16/02/2006	R201	2006/11/02			Bond Future	7.1400	7.1190	(0.294)	0.0000	0.0000	0
16/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,053.0000	1,962.0000	(4.433)	0	0	0
16/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	3,116.0000	2,988.0000	(4.108)	0	0	0
16/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	38,322.0000	39,167.0000	2.205	0	0	0
16/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	50,648.0000	51,592.0000	1.864	0	0	0
16/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	27,654.0000	28,370.0000	2.589	0	0	0
16/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	18,417.0000	18,986.0000	3.090	0	0	0
16/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	15,390.0000	14,878.0000	(3.327)	0	0	0
16/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	36,531.0000	35,585.0000	(2.590)	0	0	0
16/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	10,983.0000	11,393.0000	3.733	0	0	0
16/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	20,582.0000	19,941.0000	(3.114)	0	0	0
16/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	128,138.0000	129,404.0000	0.988	0	0	0
16/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	12,150.0000	11,736.0000	(3.407)	0	0	0
16/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	63,557.0000	64,577.0000	1.605	0	0	0
16/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	27,503.0000	26,715.0000	(2.865)	0	0	0
16/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	76,798.0000	77,875.0000	1.402	0	0	0
16/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,778.0000	9,441.0000	(3.447)	0	0	0
16/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	4,620.0000	4,445.0000	(3.788)	0	0	0
16/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	115,268.0000	116,496.0000	1.065	0	0	0
16/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	102,580.0000	103,761.0000	1.151	0	0	0
16/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	6,693.0000	6,459.0000	(3.496)	0	0	0
16/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	8,019.0000	7,740.0000	(3.479)	0	0	0
16/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	90,197.0000	91,320.0000	1.245	0	0	0
16/02/2006	R201	2007/02/01			Bond Future	7.1440	7.1230	(0.294)	0.0000	0.0000	0
16/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	66,440.0000	67,386.0000	1.424	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
16/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	16,507.0000	16,065.0000	(2.678)	0	0	0
16/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	4,403.0000	4,262.0000	(3.202)	0	0	0
16/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	39,207.0000	38,322.0000	(2.257)	0	0	0
16/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	31,242.0000	31,936.0000	2.221	0	0	0
16/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	14,184.0000	13,807.0000	(2.658)	0	0	0
16/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	53,835.0000	54,716.0000	1.636	0	0	0
16/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	79,277.0000	80,274.0000	1.258	0	0	0
16/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	24,593.0000	23,964.0000	(2.558)	0	0	0
16/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	103,656.0000	104,749.0000	1.054	0	0	0
16/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	92,245.0000	93,283.0000	1.125	0	0	0
16/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	127,395.0000	128,577.0000	0.928	0	0	0
16/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	6,056.0000	5,874.0000	(3.005)	0	0	0
16/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	115,404.0000	116,545.0000	0.989	0	0	0
16/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	8,199.0000	7,968.0000	(2.817)	0	0	0
16/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	10,930.0000	10,644.0000	(2.617)	0	0	0
16/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	12,360.0000	12,034.0000	(2.638)	0	0	0
16/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	14,039.0000	14,478.0000	3.127	0	0	0
16/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	31,017.0000	30,266.0000	(2.421)	0	0	0
16/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	19,605.0000	19,082.0000	(2.668)	0	0	0
16/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	21,903.0000	22,475.0000	2.612	0	0	0
16/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	41,733.0000	42,532.0000	1.915	0	0	0
16/02/2006	R203	2006/05/04			Bond Future	7.1540	7.1390	(0.210)	0.0000	0.0000	0
16/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,627.0000	1,479.0000	(9.096)	0	0	0
16/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	48,555.0000	49,624.0000	2.202	0	0	0
16/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	102.0000	87.0000	(14.706)	0	0	0
16/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	4,691.0000	4,362.0000	(7.013)	0	0	0
16/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	84,338.0000	85,541.0000	1.426	0	0	0
16/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	32,268.0000	33,157.0000	2.755	0	0	0
16/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	66,265.0000	67,430.0000	1.758	0	0	0
16/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	455.0000	403.0000	(11.429)	0	0	0
16/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	136,906.0000	138,122.0000	0.888	0	0	0
16/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	119,775.0000	120,991.0000	1.015	0	0	0
16/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	9,318.0000	9,689.0000	3.982	0	0	0
16/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	21,898.0000	21,052.0000	(3.863)	0	0	0
16/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	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
16/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	102,238.0000	103,452.0000	1.187	0	0	0
16/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	18.0000	15.0000	(16.667)	0	0	0
16/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
16/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	18,825.0000	19,460.0000	3.373	0	0	0
16/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	11,079.0000	10,497.0000	(5.253)	0	0	0
16/02/2006	R203	2006/08/03			Bond Future	7.1460	7.1310	(0.210)	0.0000	0.0000	0
16/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	17,672.0000	17,099.0000	(3.242)	0	0	0
16/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	52,370.0000	53,313.0000	1.801	0	0	0
16/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	25,938.0000	26,565.0000	2.417	0	0	0
16/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	5,499.0000	5,242.0000	(4.674)	0	0	0
16/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	38,080.0000	38,877.0000	2.093	0	0	0
16/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	84,863.0000	85,985.0000	1.322	0	0	0
16/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	10,278.0000	9,876.0000	(3.911)	0	0	0
16/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,693.0000	2,544.0000	(5.533)	0	0	0
16/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,202.0000	1,125.0000	(6.406)	0	0	0
16/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	68,179.0000	69,230.0000	1.542	0	0	0
16/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	488.0000	452.0000	(7.377)	0	0	0
16/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	101,894.0000	103,057.0000	1.141	0	0	0
16/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	180.0000	165.0000	(8.333)	0	0	0
16/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	135,711.0000	136,905.0000	0.880	0	0	0
16/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	28,123.0000	27,375.0000	(2.660)	0	0	0
16/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	118,912.0000	120,096.0000	0.996	0	0	0
16/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	16,377.0000	16,827.0000	2.748	0	0	0
16/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	60.0000	54.0000	(10.000)	0	0	0
16/02/2006	R203	2006/11/02			Bond Future	7.1450	7.1290	(0.224)	0.0000	0.0000	0
16/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	2,883.0000	2,750.0000	(4.613)	0	0	0
16/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	101,487.0000	102,668.0000	1.164	0	0	0
16/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,495.0000	1,417.0000	(5.217)	0	0	0
16/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	730.0000	687.0000	(5.890)	0	0	0
16/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	14,525.0000	14,074.0000	(3.105)	0	0	0
16/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	117,817.0000	119,033.0000	1.032	0	0	0
16/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	85,375.0000	86,500.0000	1.318	0	0	0
16/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	30,519.0000	31,181.0000	2.169	0	0	0
16/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	5,236.0000	5,021.0000	(4.106)	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
16/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	60,789.0000	59,782.0000	(1.657)	0	0	0
16/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	41,974.0000	42,781.0000	1.923	0	0	0
16/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	8,968.0000	8,648.0000	(3.568)	0	0	0
16/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	22,304.0000	21,707.0000	(2.677)	0	0	0
16/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	8,479.0000	8,731.0000	2.972	0	0	0
16/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	13,792.0000	14,164.0000	2.697	0	0	0
16/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	45,443.0000	44,556.0000	(1.952)	0	0	0
16/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	21,099.0000	21,612.0000	2.431	0	0	0
16/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	69,810.0000	70,855.0000	1.497	0	0	0
16/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	55,199.0000	56,137.0000	1.699	0	0	0
16/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	32,580.0000	31,833.0000	(2.293)	0	0	0
16/02/2006	R203	2007/02/01			Bond Future	7.1510	7.1360	(0.210)	0.0000	0.0000	0
16/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	18,912.0000	18,468.0000	(2.348)	0	0	0
16/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	45,449.0000	46,165.0000	1.575	0	0	0
16/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	12,070.0000	12,346.0000	2.287	0	0	0
16/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	63,946.0000	63,062.0000	(1.382)	0	0	0
16/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	17,877.0000	18,252.0000	2.098	0	0	0
16/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	49,457.0000	48,671.0000	(1.589)	0	0	0
16/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	34,574.0000	35,175.0000	1.738	0	0	0
16/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	26,958.0000	26,400.0000	(2.070)	0	0	0
16/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	25,361.0000	25,847.0000	1.916	0	0	0
16/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,128.0000	3,013.0000	(3.676)	0	0	0
16/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	101,113.0000	102,158.0000	1.033	0	0	0
16/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	1,803.0000	1,729.0000	(4.104)	0	0	0
16/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	996.0000	951.0000	(4.518)	0	0	0
16/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	132,310.0000	133,425.0000	0.843	0	0	0
16/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	5,207.0000	5,035.0000	(3.303)	0	0	0
16/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	116,643.0000	117,730.0000	0.932	0	0	0
16/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	8,324.0000	8,077.0000	(2.967)	0	0	0
16/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	37,114.0000	36,439.0000	(1.819)	0	0	0
16/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	57,814.0000	58,635.0000	1.420	0	0	0
16/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	12,789.0000	12,450.0000	(2.651)	0	0	0
16/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	71,412.0000	72,324.0000	1.277	0	0	0
16/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	85,945.0000	86,932.0000	1.148	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
16/02/2006	R204	2006/05/04			Bond Future	7.1450	7.1290	(0.224)	0.0000	0.0000	0
16/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	70,821.0000	72,141.0000	1.864	0	0	0
16/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	488.0000	430.0000	(11.885)	0	0	0
16/02/2006	R204	2006/08/03			Bond Future	7.1390	7.1240	(0.210)	0.0000	0.0000	0
16/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	72,898.0000	74,015.0000	1.532	0	0	0
16/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	2,925.0000	2,766.0000	(5.436)	0	0	0
16/02/2006	R204	2006/11/02			Bond Future	7.1370	7.1210	(0.224)	0.0000	0.0000	0
16/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	46,365.0000	47,220.0000	1.844	0	0	0
16/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	142,641.0000	143,955.0000	0.921	0	0	0
16/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	16,480.0000	15,992.0000	(2.961)	0	0	0
16/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	35,710.0000	34,921.0000	(2.209)	0	0	0
16/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	24,134.0000	24,688.0000	2.296	0	0	0
16/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	60,259.0000	61,248.0000	1.641	0	0	0
16/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	34,234.0000	34,941.0000	2.065	0	0	0
16/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	49,294.0000	48,361.0000	(1.893)	0	0	0
16/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	24,810.0000	24,173.0000	(2.568)	0	0	0
16/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	10,231.0000	10,516.0000	2.786	0	0	0
16/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	490.0000	461.0000	(5.918)	0	0	0
16/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	65,492.0000	64,434.0000	(1.615)	0	0	0
16/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	10,437.0000	10,083.0000	(3.392)	0	0	0
16/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	16,162.0000	16,572.0000	2.537	0	0	0
16/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	6,290.0000	6,047.0000	(3.863)	0	0	0
16/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	75,538.0000	76,639.0000	1.458	0	0	0
16/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	125,625.0000	126,913.0000	1.025	0	0	0
16/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	108,588.0000	109,836.0000	1.149	0	0	0
16/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	1,955.0000	1,859.0000	(4.910)	0	0	0
16/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,006.0000	951.0000	(5.467)	0	0	0
16/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	91,781.0000	92,968.0000	1.293	0	0	0
16/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	3,600.0000	3,443.0000	(4.361)	0	0	0
16/02/2006	R204	2007/02/01			Bond Future	7.1400	7.1250	(0.210)	0.0000	0.0000	0
16/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	37,742.0000	38,392.0000	1.722	0	0	0
16/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	62,560.0000	63,442.0000	1.410	0	0	0
16/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	39,495.0000	38,781.0000	(1.808)	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
16/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	19,738.0000	20,147.0000	2.072	0	0	0
16/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	52,648.0000	51,815.0000	(1.582)	0	0	0
16/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	77,000.0000	77,979.0000	1.271	0	0	0
16/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	28,695.0000	28,104.0000	(2.060)	0	0	0
16/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	27,833.0000	28,360.0000	1.893	0	0	0
16/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	8,911.0000	8,648.0000	(2.951)	0	0	0
16/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	141,234.0000	142,428.0000	0.845	0	0	0
16/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	5,596.0000	5,412.0000	(3.288)	0	0	0
16/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,091.0000	1,043.0000	(4.400)	0	0	0
16/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	68,127.0000	67,188.0000	(1.378)	0	0	0
16/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	92,387.0000	93,444.0000	1.144	0	0	0
16/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,959.0000	1,880.0000	(4.033)	0	0	0
16/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,378.0000	3,255.0000	(3.641)	0	0	0
16/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	108,403.0000	109,521.0000	1.031	0	0	0
16/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	124,764.0000	125,927.0000	0.932	0	0	0
16/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	13,415.0000	13,717.0000	2.251	0	0	0
16/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	20,151.0000	19,680.0000	(2.337)	0	0	0
16/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	13,652.0000	13,293.0000	(2.630)	0	0	0
16/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	49,382.0000	50,154.0000	1.563	0	0	0
16/02/2006	R207	2006/05/04			Bond Future	7.1190	7.1040	(0.211)	0.0000	0.0000	0
16/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	73,509.0000	74,766.0000	1.710	0	0	0
16/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	449.0000	397.0000	(11.581)	0	0	0
16/02/2006	R207	2006/08/03			Bond Future	7.1140	7.0990	(0.211)	0.0000	0.0000	0
16/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	75,516.0000	76,658.0000	1.512	0	0	0
16/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	2,795.0000	2,642.0000	(5.474)	0	0	0
16/02/2006	R207	2006/11/02			Bond Future	7.1100	7.0950	(0.211)	0.0000	0.0000	0
16/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	2,198.0000	2,054.0000	(6.551)	0	0	0
16/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	145,441.0000	146,722.0000	0.881	0	0	0
16/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	73,040.0000	74,263.0000	1.674	0	0	0
16/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	738.0000	680.0000	(7.859)	0	0	0
16/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	37,609.0000	36,622.0000	(2.624)	0	0	0
16/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	6,246.0000	6,540.0000	4.707	0	0	0
16/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	54,912.0000	56,050.0000	2.072	0	0	0
16/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	209.0000	190.0000	(9.091)	0	0	0
16/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
16/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	91,560.0000	92,823.0000	1.379	0	0	0
16/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	127,915.0000	129,195.0000	1.001	0	0	0
16/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	109,930.0000	111,206.0000	1.161	0	0	0
16/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	50.0000	44.0000	(12.000)	0	0	0
16/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	38,126.0000	39,110.0000	2.581	0	0	0
16/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	23,883.0000	24,648.0000	3.203	0	0	0
16/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	12,026.0000	11,509.0000	(4.299)	0	0	0
16/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	5,554.0000	5,256.0000	(5.366)	0	0	0
16/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	22,621.0000	21,855.0000	(3.386)	0	0	0
16/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	13,172.0000	13,689.0000	3.925	0	0	0
16/02/2006	R207	2007/02/01			Bond Future	7.1110	7.0970	(0.197)	0.0000	0.0000	0
16/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	65,424.0000	66,272.0000	1.296	0	0	0
16/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	95,744.0000	96,756.0000	1.057	0	0	0
16/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	8,724.0000	8,481.0000	(2.785)	0	0	0
16/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	5,473.0000	5,303.0000	(3.106)	0	0	0
16/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	80,139.0000	81,077.0000	1.170	0	0	0
16/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	13,390.0000	13,057.0000	(2.487)	0	0	0
16/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	128,391.0000	129,500.0000	0.864	0	0	0
16/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	3,304.0000	3,190.0000	(3.450)	0	0	0
16/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,069.0000	1,025.0000	(4.116)	0	0	0
16/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	111,922.0000	112,990.0000	0.954	0	0	0
16/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	52,235.0000	51,454.0000	(1.495)	0	0	0
16/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	1,917.0000	1,844.0000	(3.808)	0	0	0
16/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	144,920.0000	146,057.0000	0.785	0	0	0
16/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	21,167.0000	21,568.0000	1.894	0	0	0
16/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	14,499.0000	14,797.0000	2.055	0	0	0
16/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	67,826.0000	66,942.0000	(1.303)	0	0	0
16/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	39,921.0000	40,552.0000	1.581	0	0	0
16/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	28,288.0000	27,736.0000	(1.951)	0	0	0
16/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	19,809.0000	19,372.0000	(2.206)	0	0	0
16/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	51,922.0000	52,666.0000	1.433	0	0	0
16/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	29,635.0000	30,149.0000	1.734	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
16/02/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	39,055.0000	38,387.0000	(1.710)	0	0	0
Grand Total:										1,872