

Derivatives High/Low Report

High/Low for 21/02/2006

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
21/02/2006	GOVI 2006/05/04			jGovi	244.8740	244.7110	(0.067)	0.0000	0.0000	699
21/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	148,750.0000	147,121.0000	(1.095)	0	0	0
21/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	10.0000	11.0000	10.000	0	0	0
21/02/2006	GOVI 2006/08/03			jGovi	249.2750	249.1040	(0.069)	0.0000	0.0000	0
21/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	55.0000	58.0000	5.455	0	0	0
21/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	192,805.0000	191,098.0000	(0.885)	0	0	0
21/02/2006	GOVI 2006/11/02			jGovi	253.6820	253.5050	(0.070)	0.0000	0.0000	0
21/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	236,872.0000	235,105.0000	(0.746)	0	0	0
21/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	52.0000	55.0000	5.769	0	0	0
21/02/2006	GOVI 2007/02/01			jGovi	258.0570	257.8720	(0.072)	0.0000	0.0000	0
21/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	280,601.0000	278,752.0000	(0.659)	0	0	0
21/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	31.0000	32.0000	3.226	0	0	0
21/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
21/02/2006	J153 2010/08/31			jSwap	7.0660	7.0800	0.198	0.0000	0.0000	0
21/02/2006	J157 2015/09/15			jSwap	7.1440	7.1580	0.196	0.0000	0.0000	0
21/02/2006	J186 2026/12/21			jSwap	6.7860	6.8020	0.236	0.0000	0.0000	0
21/02/2006	J194 2008/02/28			jSwap	6.9920	6.9880	(0.057)	0.0000	0.0000	0

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21/02/2006	J201	2014/12/22			jSwap	7.1200	7.1350	0.211	0.0000	0.0000	0
21/02/2006	J203	2017/09/15			jSwap	7.1230	7.1320	0.126	0.0000	0.0000	0
21/02/2006	J204	2018/12/21			jSwap	7.1170	7.1270	0.141	0.0000	0.0000	0
21/02/2006	J207	2020/01/15			jSwap	7.0910	7.1020	0.155	0.0000	0.0000	0
21/02/2006	JBAR	2005/03/16			jBar	7.0920	7.0830	(0.127)	0.0000	0.0000	0
21/02/2006	JFRA	2006/05/04			jFra	6.9620	6.9670	0.072	0.0000	0.0000	0
21/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	606.0000	596.0000	(1.650)	0	0	0
21/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	513.0000	515.0000	0.390	0	0	0
21/02/2006	JFRA	2006/08/03			jFra	6.8790	6.8800	0.015	0.0000	0.0000	0
21/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,079.0000	1,074.0000	(0.463)	0	0	0
21/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	782.0000	780.0000	(0.256)	0	0	0
21/02/2006	JFRA	2006/11/02			jFra	6.9010	6.9090	0.116	0.0000	0.0000	0
21/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,093.0000	1,100.0000	0.640	0	0	0
21/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,336.0000	1,323.0000	(0.973)	0	0	0
21/02/2006	JFRA	2007/02/01			jFra	6.9790	6.9760	(0.043)	0.0000	0.0000	500
21/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	867.0000	863.0000	(0.461)	0	0	0
21/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,144.0000	2,147.0000	0.140	0	0	0
21/02/2006	JFRA	2007/05/03			jFra	7.0830	7.0920	0.127	0.0000	0.0000	0
21/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,156.0000	1,163.0000	0.606	0	0	0
21/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,178.0000	2,163.0000	(0.689)	0	0	0
21/02/2006	JFRA	2007/08/02			jFra	7.2210	7.2040	(0.235)	0.0000	0.0000	0
21/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,455.0000	1,435.0000	(1.375)	0	0	0
21/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,138.0000	2,160.0000	1.029	0	0	0

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21/02/2006	JFRA	2007/11/01			jFra	7.1340	7.2850	2.117	0.0000	0.0000	0
21/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,571.0000	1,744.0000	11.012	0	0	0
21/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,535.0000	2,310.0000	(8.876)	0	0	0
21/02/2006	JN02	2006/05/04			jNote	7.0480	7.0720	0.341	0.0000	0.0000	0
21/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	10,919.0000	10,600.0000	(2.922)	0	0	0
21/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	7,201.0000	7,338.0000	1.903	0	0	0
21/02/2006	JN02	2006/08/03			jNote	7.0850	7.1220	0.522	0.0000	0.0000	0
21/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,909.0000	12,187.0000	2.334	0	0	0
21/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	14,984.0000	14,572.0000	(2.750)	0	0	0
21/02/2006	JN02	2006/11/02			jNote	7.1470	7.1850	0.532	0.0000	0.0000	0
21/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	17,664.0000	17,261.0000	(2.281)	0	0	0
21/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	15,746.0000	16,050.0000	1.931	0	0	0
21/02/2006	JN05	2006/05/04			jNote	7.2590	7.2870	0.386	0.0000	0.0000	0
21/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	9,107.0000	9,645.0000	5.908	0	0	0
21/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	8,733.0000	8,103.0000	(7.214)	0	0	0
21/02/2006	JN05	2006/08/03			jNote	7.2830	7.3110	0.384	0.0000	0.0000	0
21/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	12,685.0000	12,080.0000	(4.769)	0	0	0
21/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	14,060.0000	14,622.0000	3.997	0	0	0
21/02/2006	JN05	2006/11/02			jNote	7.3110	7.3400	0.397	0.0000	0.0000	0
21/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	15,411.0000	14,802.0000	(3.952)	0	0	0
21/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	17,951.0000	18,548.0000	3.326	0	0	0
21/02/2006	JN10	2006/05/04			jNote	7.2680	7.3040	0.495	0.0000	0.0000	0
21/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	9,565.0000	10,880.0000	13.748	0	0	0
21/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	8,293.0000	7,066.0000	(14.796)	0	0	0
21/02/2006	JN10	2006/08/03			jNote	7.2790	7.3150	0.495	0.0000	0.0000	0
21/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	14,406.0000	15,718.0000	9.107	0	0	0
21/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	12,357.0000	11,131.0000	(9.922)	0	0	0

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21/02/2006	JN10	2006/11/02			jNote	7.2930	7.3290	0.494	0.0000	0.0000	0
21/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	18,208.0000	19,525.0000	7.233	0	0	0
21/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	15,172.0000	13,956.0000	(8.015)	0	0	0
21/02/2006	JROD	2006/02/28			jRod	6.6860	6.6850	(0.015)	0.0000	0.0000	0
21/02/2006	JROD	2006/03/31			jRod	6.7860	6.7800	(0.088)	0.0000	0.0000	0
21/02/2006	JROD	2006/04/28			jRod	6.9140	6.9040	(0.145)	0.0000	0.0000	0
21/02/2006	JROD	2006/05/31			jRod	6.9060	6.9000	(0.087)	0.0000	0.0000	0
21/02/2006	JROD	2006/06/30			jRod	6.9810	6.9760	(0.072)	0.0000	0.0000	0
21/02/2006	JROD	2006/07/31			jRod	7.0540	7.0520	(0.028)	0.0000	0.0000	0
21/02/2006	JROD	2006/08/31			jRod	6.9960	6.9950	(0.014)	0.0000	0.0000	0
21/02/2006	R153	2006/05/04			Bond Future	7.0520	7.0680	0.227	0.0000	0.0000	11
21/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,320.0000	4,496.0000	4.074	0	0	0
21/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	8,451.0000	8,767.0000	3.739	0	0	0
21/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	1,003.0000	1,041.0000	3.789	0	0	0
21/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	12,500.0000	12,013.0000	(3.896)	0	0	0
21/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	6,291.0000	5,943.0000	(5.532)	0	0	0
21/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	87,026.0000	86,362.0000	(0.763)	0	0	0
21/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	2,114.0000	2,200.0000	4.068	0	0	0
21/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	20,523.0000	19,946.0000	(2.811)	0	0	0
21/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	470.0000	486.0000	3.404	0	0	0
21/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	19.0000	19.0000	-	0	0	0
21/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	77,538.0000	76,875.0000	(0.855)	0	0	0
21/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
21/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	67,960.0000	67,296.0000	(0.977)	0	0	0
21/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	39,011.0000	38,363.0000	(1.661)	0	0	0
21/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	69.0000	71.0000	2.899	0	0	0
21/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	14,967.0000	15,443.0000	3.180	0	0	0

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21/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	48,667.0000	48,010.0000	(1.350)	0	0	0
21/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	221.0000	228.0000	3.167	0	0	20
21/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	2,356.0000	2,168.0000	(7.980)	0	0	0
21/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	58,314.0000	57,652.0000	(1.135)	0	0	0
21/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	29,531.0000	28,906.0000	(2.116)	0	0	0
21/02/2006	R153	2006/08/03			Bond Future	7.0300	7.0490	0.270	0.0000	0.0000	1
21/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	16,747.0000	16,255.0000	(2.938)	0	0	0
21/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,156.0000	8,410.0000	3.114	0	0	0
21/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	48,659.0000	47,972.0000	(1.412)	0	0	0
21/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	10,755.0000	10,361.0000	(3.663)	0	0	0
21/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	31,769.0000	31,147.0000	(1.958)	0	0	0
21/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	11,932.0000	12,283.0000	2.942	0	0	0
21/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,942.0000	4,065.0000	3.120	0	0	0
21/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	40,077.0000	39,417.0000	(1.647)	0	0	0
21/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,653.0000	5,831.0000	3.149	0	0	100
21/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	2,777.0000	2,862.0000	3.061	0	0	0
21/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	23,911.0000	23,344.0000	(2.371)	0	0	0
21/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	74,568.0000	73,834.0000	(0.984)	0	0	0
21/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,983.0000	2,041.0000	2.925	0	0	0
21/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	57,102.0000	56,392.0000	(1.243)	0	0	0
21/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	65,774.0000	65,050.0000	(1.101)	0	0	0
21/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,146.0000	1,181.0000	3.054	0	0	0
21/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	332.0000	343.0000	3.313	0	0	0
21/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	632.0000	652.0000	3.165	0	0	0
21/02/2006	R153	2006/11/02			Bond Future	7.0240	7.0440	0.285	0.0000	0.0000	0
21/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,540.0000	11,815.0000	2.383	0	0	0
21/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	19,848.0000	19,385.0000	(2.333)	0	0	0
21/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	14,142.0000	13,750.0000	(2.772)	0	0	0
21/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,028.0000	15,375.0000	2.309	0	0	0
21/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,318.0000	3,395.0000	2.321	0	0	0
21/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	48,947.0000	48,314.0000	(1.293)	0	0	0
21/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	4,741.0000	4,847.0000	2.236	0	0	100
21/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	56,283.0000	55,622.0000	(1.174)	0	0	0
21/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	9,043.0000	9,258.0000	2.378	0	0	0

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21/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	33,580.0000	33,011.0000	(1.694)	0	0	0
21/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	7,149.0000	7,318.0000	2.364	0	0	0
21/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	26,456.0000	25,934.0000	(1.973)	0	0	0
21/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	19,496.0000	19,923.0000	2.190	0	0	0
21/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	9,324.0000	9,014.0000	(3.325)	0	0	0
21/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	41,071.0000	40,466.0000	(1.473)	0	0	0
21/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	5,710.0000	5,842.0000	2.312	0	0	0
21/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	5,540.0000	5,315.0000	(4.061)	0	0	0
21/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	79,721.0000	79,009.0000	(0.893)	0	0	0
21/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,510.0000	1,548.0000	2.517	0	0	0
21/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	71,741.0000	71,041.0000	(0.976)	0	0	0
21/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	981.0000	1,007.0000	2.650	0	0	0
21/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	63,906.0000	63,223.0000	(1.069)	0	0	0
21/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,266.0000	2,321.0000	2.427	0	0	0
21/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	25,087.0000	25,601.0000	2.049	0	0	0
21/02/2006	R153	2007/02/01			Bond Future	7.0330	7.0560	0.327	0.0000	0.0000	0
21/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	17,855.0000	18,233.0000	2.117	0	0	0
21/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	22,157.0000	21,679.0000	(2.157)	0	0	0
21/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,691.0000	15,008.0000	2.158	0	0	0
21/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	16,715.0000	16,298.0000	(2.495)	0	0	0
21/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	42,423.0000	41,819.0000	(1.424)	0	0	0
21/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	9,610.0000	9,799.0000	1.967	0	0	0
21/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	49,653.0000	49,021.0000	(1.273)	0	0	0
21/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	10,932.0000	11,156.0000	2.049	0	0	0
21/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,544.0000	8,706.0000	1.896	0	0	0
21/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	35,374.0000	34,803.0000	(1.614)	0	0	0
21/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	28,584.0000	28,055.0000	(1.851)	0	0	0
21/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	26,499.0000	27,021.0000	1.970	0	0	0
21/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	11,924.0000	11,578.0000	(2.902)	0	0	0
21/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	21,751.0000	22,198.0000	2.055	0	0	0
21/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,591.0000	12,856.0000	2.105	0	0	0
21/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	55,985.0000	55,323.0000	(1.182)	0	0	0
21/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	6,656.0000	6,788.0000	1.983	0	0	0
21/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	62,590.0000	61,902.0000	(1.099)	0	0	0
21/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,901.0000	2,965.0000	2.206	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
21/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	5,117.0000	5,222.0000	2.052	0	0	0
21/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	7,906.0000	7,634.0000	(3.440)	0	0	0
21/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	69,423.0000	68,713.0000	(1.023)	0	0	0
21/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	76,442.0000	75,713.0000	(0.954)	0	0	0
21/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,879.0000	3,963.0000	2.166	0	0	0
21/02/2006	R157	2006/05/04			Bond Future	7.1390	7.1550	0.224	0.0000	0.0000	7
21/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	12.0000	12.0000	-	0	0	0
21/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	52,991.0000	51,708.0000	(2.421)	0	0	0
21/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	148,198.0000	146,827.0000	(0.925)	0	0	0
21/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	91,371.0000	90,011.0000	(1.488)	0	0	0
21/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	115.0000	119.0000	3.478	0	0	0
21/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	276.0000	287.0000	3.986	0	0	0
21/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	110,619.0000	109,252.0000	(1.236)	0	0	0
21/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	166,478.0000	165,108.0000	(0.823)	0	0	0
21/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,892.0000	1,980.0000	4.651	0	0	0
21/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
21/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	71,972.0000	70,632.0000	(1.862)	0	0	0
21/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	676.0000	706.0000	4.438	0	0	0
21/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	8,830.0000	8,242.0000	(6.659)	0	0	0
21/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	129,581.0000	128,211.0000	(1.057)	0	0	0
21/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	20,810.0000	21,592.0000	3.758	0	0	0
21/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	50.0000	51.0000	2.000	0	0	115
21/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	35,286.0000	34,134.0000	(3.265)	0	0	50
21/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	4,793.0000	5,011.0000	4.548	0	0	0
21/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	10,505.0000	10,956.0000	4.293	0	0	0
21/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	19,976.0000	19,056.0000	(4.606)	0	0	0
21/02/2006	R157	2006/08/03			Bond Future	7.1310	7.1480	0.238	0.0000	0.0000	4
21/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	42,476.0000	41,422.0000	(2.481)	0	0	0
21/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	3,663.0000	3,769.0000	2.894	0	0	0
21/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	75,708.0000	74,447.0000	(1.666)	0	0	0
21/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	16,891.0000	16,224.0000	(3.949)	0	0	0
21/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,372.0000	5,534.0000	3.016	0	0	0
21/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	711.0000	732.0000	2.954	0	0	0
21/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	163,850.0000	162,438.0000	(0.862)	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
21/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	350.0000	360.0000	2.857	0	0	0
21/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	146,293.0000	144,891.0000	(0.958)	0	0	0
21/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	93,363.0000	92,046.0000	(1.411)	0	0	0
21/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,374.0000	1,413.0000	2.838	0	0	0
21/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	2,528.0000	2,598.0000	2.769	0	0	0
21/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	58,586.0000	57,408.0000	(2.011)	0	0	0
21/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	128,689.0000	127,305.0000	(1.075)	0	0	0
21/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	27,917.0000	28,673.0000	2.708	0	0	0
21/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	111,218.0000	109,865.0000	(1.217)	0	0	0
21/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	12,023.0000	12,391.0000	3.061	0	0	0
21/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	7,996.0000	8,241.0000	3.064	0	0	100
21/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	18,485.0000	19,026.0000	2.927	0	0	0
21/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	28,403.0000	27,521.0000	(3.105)	0	0	0
21/02/2006	R157	2006/11/02			Bond Future	7.1310	7.1480	0.238	0.0000	0.0000	0
21/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	6,781.0000	6,921.0000	2.065	0	0	117
21/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	112,941.0000	111,693.0000	(1.105)	0	0	0
21/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	18,954.0000	19,377.0000	2.232	0	0	0
21/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	48,674.0000	47,709.0000	(1.983)	0	0	0
21/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	194,569.0000	193,198.0000	(0.705)	0	0	0
21/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	79,711.0000	78,565.0000	(1.438)	0	0	0
21/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	25,631.0000	26,186.0000	2.165	0	0	0
21/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,406.0000	14,727.0000	2.228	0	0	0
21/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	63,788.0000	62,720.0000	(1.674)	0	0	0
21/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	34,507.0000	35,219.0000	2.063	0	0	0
21/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	35,308.0000	34,475.0000	(2.359)	0	0	0
21/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	675.0000	691.0000	2.370	0	0	0
21/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	11,041.0000	11,282.0000	2.183	0	0	0
21/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	14,433.0000	13,931.0000	(3.478)	0	0	0
21/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	46,020.0000	46,906.0000	1.925	0	0	0
21/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	96,188.0000	94,984.0000	(1.252)	0	0	0
21/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	23,751.0000	23,075.0000	(2.846)	0	0	0
21/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	128,888.0000	127,597.0000	(1.002)	0	0	0
21/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	8,594.0000	8,778.0000	2.141	0	0	0
21/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,130.0000	1,157.0000	2.389	0	0	0
21/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,842.0000	1,885.0000	2.334	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
21/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	178,134.0000	176,773.0000	(0.764)	0	0	0
21/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,922.0000	2,987.0000	2.225	0	0	0
21/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	145,173.0000	143,851.0000	(0.911)	0	0	0
21/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	4,511.0000	4,608.0000	2.150	0	0	0
21/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	161,633.0000	160,288.0000	(0.832)	0	0	0
21/02/2006	R157	2007/02/01			Bond Future	7.1400	7.1590	0.266	0.0000	0.0000	0
21/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	117,010.0000	115,740.0000	(1.085)	0	0	0
21/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	100,644.0000	99,419.0000	(1.217)	0	0	0
21/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	15,922.0000	16,207.0000	1.790	0	0	0
21/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	18,221.0000	18,564.0000	1.882	0	0	0
21/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	68,574.0000	67,480.0000	(1.595)	0	0	0
21/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	14,158.0000	14,398.0000	1.695	0	0	0
21/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	84,471.0000	83,303.0000	(1.383)	0	0	0
21/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	131,333.0000	130,011.0000	(1.007)	0	0	0
21/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	161,092.0000	159,693.0000	(0.868)	0	0	0
21/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	146,065.0000	144,700.0000	(0.935)	0	0	0
21/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	31,300.0000	31,932.0000	2.019	0	0	0
21/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,992.0000	3,053.0000	2.039	0	0	0
21/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	191,628.0000	190,179.0000	(0.756)	0	0	0
21/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	40,015.0000	39,136.0000	(2.197)	0	0	0
21/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	4,205.0000	4,288.0000	1.974	0	0	0
21/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	176,311.0000	174,884.0000	(0.809)	0	0	0
21/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	5,823.0000	5,934.0000	1.906	0	0	0
21/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	10,683.0000	10,872.0000	1.769	0	0	0
21/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	7,945.0000	8,091.0000	1.838	0	0	0
21/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	39,411.0000	40,187.0000	1.969	0	0	0
21/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	28,215.0000	27,480.0000	(2.605)	0	0	0
21/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,144.0000	21,560.0000	1.967	0	0	0
21/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	53,297.0000	52,298.0000	(1.874)	0	0	0
21/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	25,043.0000	25,554.0000	2.040	0	0	0
21/02/2006	R186	2006/05/04			Bond Future	6.8240	6.8400	0.234	0.0000	0.0000	0
21/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	53,314.0000	55,033.0000	3.224	0	0	0
21/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	268.0000	274.0000	2.239	0	0	0
21/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	18,486.0000	17,356.0000	(6.113)	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
21/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	29,057.0000	30,197.0000	3.923	0	0	0
21/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	264,165.0000	261,895.0000	(0.859)	0	0	0
21/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	812.0000	836.0000	2.956	0	0	0
21/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	21.0000	21.0000	-	0	0	0
21/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	38,821.0000	37,172.0000	(4.248)	0	0	0
21/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	237,917.0000	235,647.0000	(0.954)	0	0	0
21/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	124,412.0000	122,199.0000	(1.779)	0	0	0
21/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	79.0000	80.0000	1.266	0	0	0
21/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	14,149.0000	14,770.0000	4.389	0	0	0
21/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	210,751.0000	208,483.0000	(1.076)	0	0	0
21/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
21/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	153,989.0000	151,742.0000	(1.459)	0	0	0
21/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	1,599.0000	1,656.0000	3.565	0	0	0
21/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	6,140.0000	5,589.0000	(8.974)	0	0	0
21/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	65,426.0000	63,452.0000	(3.017)	0	0	0
21/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	182,715.0000	180,452.0000	(1.239)	0	0	0
21/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	94,582.0000	92,444.0000	(2.260)	0	0	0
21/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	3,273.0000	3,405.0000	4.033	0	0	0
21/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	6,813.0000	7,109.0000	4.345	0	0	0
21/02/2006	R186	2006/08/03			Bond Future	6.8130	6.8290	0.235	0.0000	0.0000	0
21/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	25,572.0000	26,323.0000	2.937	0	0	0
21/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	51,611.0000	50,107.0000	(2.914)	0	0	0
21/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	227.0000	233.0000	2.643	0	0	0
21/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	39,907.0000	41,003.0000	2.746	0	0	0
21/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	30,968.0000	29,808.0000	(3.746)	0	0	0
21/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	131,798.0000	129,764.0000	(1.543)	0	0	0
21/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	8,293.0000	8,516.0000	2.689	0	0	0
21/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	186,179.0000	184,011.0000	(1.164)	0	0	0
21/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	3,407.0000	3,496.0000	2.612	0	0	0
21/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	159,716.0000	157,611.0000	(1.318)	0	0	0
21/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	212,678.0000	210,470.0000	(1.038)	0	0	0
21/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	6,040.0000	6,191.0000	2.500	0	0	0
21/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	289,486.0000	287,236.0000	(0.777)	0	0	0
21/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	11,760.0000	12,092.0000	2.823	0	0	0
21/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	475.0000	488.0000	2.737	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
21/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	103,967.0000	102,043.0000	(1.851)	0	0	0
21/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	264,514.0000	262,270.0000	(0.848)	0	0	0
21/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	238,866.0000	236,635.0000	(0.934)	0	0	0
21/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	1,842.0000	1,891.0000	2.660	0	0	0
21/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	955.0000	981.0000	2.723	0	0	0
21/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	76,854.0000	75,098.0000	(2.285)	0	0	0
21/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	17,117.0000	17,618.0000	2.927	0	0	0
21/02/2006	R186	2006/11/02			Bond Future	6.8040	6.8210	0.250	0.0000	0.0000	0
21/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	42,600.0000	41,352.0000	(2.930)	0	0	0
21/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	50,207.0000	51,342.0000	2.261	0	0	0
21/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	63,397.0000	61,873.0000	(2.404)	0	0	0
21/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	36,294.0000	37,151.0000	2.361	0	0	0
21/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	25,448.0000	24,522.0000	(3.639)	0	0	0
21/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	17,083.0000	17,453.0000	2.166	0	0	0
21/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	140,965.0000	138,953.0000	(1.427)	0	0	0
21/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	167,766.0000	165,671.0000	(1.249)	0	0	0
21/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	21,461.0000	21,947.0000	2.265	0	0	0
21/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	69,082.0000	70,539.0000	2.109	0	0	0
21/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	114,257.0000	112,360.0000	(1.660)	0	0	0
21/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	13,906.0000	14,193.0000	2.064	0	0	0
21/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	192,159.0000	189,980.0000	(1.134)	0	0	0
21/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	241,592.0000	239,304.0000	(0.947)	0	0	0
21/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	9,382.0000	9,585.0000	2.164	0	0	0
21/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,992.0000	4,085.0000	2.330	0	0	0
21/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	2,519.0000	2,580.0000	2.422	0	0	0
21/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	216,864.0000	214,622.0000	(1.034)	0	0	0
21/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	6,188.0000	6,328.0000	2.262	0	0	0
21/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	266,109.0000	263,788.0000	(0.872)	0	0	0
21/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	27,593.0000	28,236.0000	2.330	0	0	0
21/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	88,147.0000	86,408.0000	(1.973)	0	0	0
21/02/2006	R186	2007/02/01			Bond Future	6.8000	6.8170	0.250	0.0000	0.0000	0
21/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	174,444.0000	172,443.0000	(1.147)	0	0	0
21/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	24,444.0000	24,889.0000	1.820	0	0	0
21/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	147,976.0000	146,057.0000	(1.297)	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
21/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	21,130.0000	21,494.0000	1.723	0	0	0
21/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	121,464.0000	119,651.0000	(1.493)	0	0	0
21/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	28,804.0000	29,355.0000	1.913	0	0	0
21/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	197,424.0000	195,338.0000	(1.057)	0	0	0
21/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	244,322.0000	242,111.0000	(0.905)	0	0	0
21/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	220,796.0000	218,640.0000	(0.976)	0	0	0
21/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	34,757.0000	35,449.0000	1.991	0	0	0
21/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	73,739.0000	75,143.0000	1.904	0	0	0
21/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	5,399.0000	5,509.0000	2.037	0	0	0
21/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	267,800.0000	265,545.0000	(0.842)	0	0	0
21/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	42,890.0000	43,770.0000	2.052	0	0	0
21/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	7,770.0000	7,923.0000	1.969	0	0	0
21/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	70,339.0000	68,855.0000	(2.110)	0	0	0
21/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	11,015.0000	11,223.0000	1.888	0	0	0
21/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	56,109.0000	57,230.0000	1.998	0	0	0
21/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	15,375.0000	15,654.0000	1.815	0	0	0
21/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	31,015.0000	30,054.0000	(3.099)	0	0	0
21/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	49,119.0000	47,876.0000	(2.531)	0	0	0
21/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	95,406.0000	93,734.0000	(1.753)	0	0	0
21/02/2006	R194	2006/05/04			Bond Future	6.9200	6.9160	(0.058)	0.0000	0.0000	50
21/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
21/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	18,582.0000	18,647.0000	0.350	0	0	0
21/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	35,254.0000	35,324.0000	0.199	0	0	0
21/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	14,444.0000	14,503.0000	0.408	0	0	0
21/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	185.0000	175.0000	(5.405)	0	0	0
21/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	79.0000	74.0000	(6.329)	0	0	0
21/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	31,103.0000	31,172.0000	0.222	0	0	0
21/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	10,424.0000	10,476.0000	0.499	0	0	0
21/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
21/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	433.0000	415.0000	(4.157)	0	0	0
21/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	35.0000	33.0000	(5.714)	0	0	0
21/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	371.0000	371.0000	-	0	0	0
21/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	11,746.0000	11,676.0000	(0.596)	0	0	0
21/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	46.0000	45.0000	(2.174)	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
21/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	26,933.0000	27,002.0000	0.256	0	0	0
21/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,204.0000	2,156.0000	(2.178)	0	0	0
21/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	7,686.0000	7,616.0000	(0.911)	0	0	0
21/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	4,409.0000	4,346.0000	(1.429)	0	0	0
21/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,456.0000	1,462.0000	0.412	0	0	0
21/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,590.0000	3,611.0000	0.585	0	0	0
21/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	22,761.0000	22,827.0000	0.290	0	0	0
21/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	994.0000	963.0000	(3.119)	0	0	0
21/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	6,694.0000	6,732.0000	0.568	0	0	0
21/02/2006	R194	2006/08/03			Bond Future	6.8490	6.8450	(0.058)	0.0000	0.0000	0
21/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	24,768.0000	24,821.0000	0.214	0	0	0
21/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	8,285.0000	8,315.0000	0.362	0	0	0
21/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	21,360.0000	21,408.0000	0.225	0	0	0
21/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,274.0000	2,244.0000	(1.319)	0	0	0
21/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	563.0000	551.0000	(2.131)	0	0	0
21/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	319.0000	312.0000	(2.194)	0	0	0
21/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	787.0000	772.0000	(1.906)	0	0	0
21/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	173.0000	168.0000	(2.890)	0	0	0
21/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	14,540.0000	14,581.0000	0.282	0	0	0
21/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	28,256.0000	28,311.0000	0.195	0	0	0
21/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	31,789.0000	31,846.0000	0.179	0	0	0
21/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	17,915.0000	17,960.0000	0.251	0	0	0
21/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,099.0000	1,080.0000	(1.729)	0	0	0
21/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,583.0000	1,559.0000	(1.516)	0	0	0
21/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,382.0000	3,344.0000	(1.124)	0	0	0
21/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	11,318.0000	11,353.0000	0.309	0	0	0
21/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	5,651.0000	5,673.0000	0.389	0	0	0
21/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	89.0000	86.0000	(3.371)	0	0	0
21/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,437.0000	3,452.0000	0.436	0	0	0
21/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	4,929.0000	4,883.0000	(0.933)	0	0	0
21/02/2006	R194	2006/11/02			Bond Future	6.7950	6.7910	(0.059)	0.0000	0.0000	0
21/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	924.0000	912.0000	(1.299)	0	0	0
21/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	9,205.0000	9,228.0000	0.250	0	0	0
21/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,438.0000	3,409.0000	(0.844)	0	0	0

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21/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	6,898.0000	6,917.0000	0.275	0	0	0
21/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,859.0000	1,840.0000	(1.022)	0	0	0
21/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	3,225.0000	3,236.0000	0.341	0	0	0
21/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,293.0000	4,261.0000	(0.745)	0	0	0
21/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	8,872.0000	8,828.0000	(0.496)	0	0	0
21/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,903.0000	1,910.0000	0.368	0	0	0
21/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	11,154.0000	11,107.0000	(0.421)	0	0	0
21/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4,907.0000	4,921.0000	0.285	0	0	0
21/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	967.0000	970.0000	0.310	0	0	0
21/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,480.0000	5,443.0000	(0.675)	0	0	0
21/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	11,698.0000	11,725.0000	0.231	0	0	0
21/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,989.0000	6,949.0000	(0.572)	0	0	0
21/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	14,329.0000	14,358.0000	0.202	0	0	0
21/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	22,307.0000	22,346.0000	0.175	0	0	0
21/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,781.0000	2,756.0000	(0.899)	0	0	0
21/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	19,612.0000	19,648.0000	0.184	0	0	0
21/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,326.0000	1,310.0000	(1.207)	0	0	0
21/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	17,035.0000	17,067.0000	0.188	0	0	0
21/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,275.0000	2,253.0000	(0.967)	0	0	0
21/02/2006	R194	2007/02/01			Bond Future	6.7650	6.7620	(0.044)	0.0000	0.0000	0
21/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	11,300.0000	11,311.0000	0.097	0	0	0
21/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,749.0000	3,729.0000	(0.533)	0	0	0
21/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,841.0000	6,816.0000	(0.365)	0	0	0
21/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,145.0000	8,117.0000	(0.344)	0	0	0
21/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	13,420.0000	13,433.0000	0.097	0	0	0
21/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	4,098.0000	4,104.0000	0.146	0	0	0
21/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,319.0000	3,301.0000	(0.542)	0	0	0
21/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,472.0000	1,461.0000	(0.747)	0	0	0
21/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,999.0000	2,982.0000	(0.567)	0	0	0
21/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	9,266.0000	9,276.0000	0.108	0	0	0
21/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	21,677.0000	21,697.0000	0.092	0	0	0
21/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,888.0000	1,875.0000	(0.689)	0	0	0
21/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	19,581.0000	19,599.0000	0.092	0	0	0
21/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,274.0000	4,253.0000	(0.491)	0	0	0
21/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,394.0000	2,379.0000	(0.627)	0	0	0

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21/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	17,565.0000	17,581.0000	0.091	0	0	0
21/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	15,640.0000	15,654.0000	0.090	0	0	0
21/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,804.0000	2,808.0000	0.143	0	0	0
21/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,723.0000	1,726.0000	0.174	0	0	0
21/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	5,651.0000	5,658.0000	0.124	0	0	0
21/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,806.0000	5,782.0000	(0.413)	0	0	0
21/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,921.0000	4,899.0000	(0.447)	0	0	0
21/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	7,344.0000	7,353.0000	0.123	0	0	0
21/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	9,671.0000	9,643.0000	(0.290)	0	0	0
21/02/2006	R201	2006/05/04			Bond Future	7.1200	7.1360	0.225	0.0000	0.0000	0
21/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	3,933.0000	4,101.0000	4.272	0	0	0
21/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	29,298.0000	28,382.0000	(3.126)	0	0	0
21/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	88,883.0000	87,805.0000	(1.213)	0	0	0
21/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
21/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	254.0000	259.0000	1.969	0	0	0
21/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	132,965.0000	131,882.0000	(0.815)	0	0	0
21/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	103,775.0000	102,693.0000	(1.043)	0	0	0
21/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	118,491.0000	117,408.0000	(0.914)	0	0	0
21/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	483.0000	497.0000	2.899	0	0	0
21/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	73,754.0000	72,685.0000	(1.449)	0	0	0
21/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	24.0000	24.0000	-	0	0	0
21/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	83.0000	84.0000	1.205	0	0	0
21/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	58,564.0000	57,514.0000	(1.793)	0	0	0
21/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	952.0000	985.0000	3.466	0	0	0
21/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	43,570.0000	42,563.0000	(2.311)	0	0	0
21/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	1,924.0000	2,000.0000	3.950	0	0	0
21/02/2006	R201	2006/08/03			Bond Future	7.1140	7.1300	0.225	0.0000	0.0000	0
21/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,086.0000	9,348.0000	2.884	0	0	0
21/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	34,282.0000	33,485.0000	(2.325)	0	0	0
21/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	130,975.0000	129,925.0000	(0.802)	0	0	0
21/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	743.0000	761.0000	2.423	0	0	0
21/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	117,117.0000	116,075.0000	(0.890)	0	0	0
21/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,371.0000	1,403.0000	2.334	0	0	0
21/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	3,240.0000	3,320.0000	2.469	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
21/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	103,258.0000	102,230.0000	(0.996)	0	0	0
21/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	75,321.0000	74,341.0000	(1.301)	0	0	0
21/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	385.0000	394.0000	2.338	0	0	0
21/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	61,203.0000	60,262.0000	(1.538)	0	0	0
21/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	89,542.0000	88,538.0000	(1.121)	0	0	0
21/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	4,455.0000	4,573.0000	2.649	0	0	0
21/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	6,285.0000	6,461.0000	2.800	0	0	0
21/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	2,417.0000	2,472.0000	2.276	0	0	0
21/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	47,408.0000	46,524.0000	(1.865)	0	0	0
21/02/2006	R201	2006/11/02			Bond Future	7.1110	7.1290	0.253	0.0000	0.0000	0
21/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	7,492.0000	7,653.0000	2.149	0	0	0
21/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	91,616.0000	90,579.0000	(1.132)	0	0	0
21/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	6,238.0000	6,364.0000	2.020	0	0	0
21/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	78,145.0000	77,142.0000	(1.284)	0	0	0
21/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	28,481.0000	27,776.0000	(2.475)	0	0	0
21/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,162.0000	9,368.0000	2.248	0	0	0
21/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	19,535.0000	19,993.0000	2.345	0	0	0
21/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	104,105.0000	103,032.0000	(1.031)	0	0	0
21/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	26,260.0000	26,851.0000	2.251	0	0	0
21/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	11,422.0000	11,688.0000	2.329	0	0	0
21/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	11,417.0000	10,993.0000	(3.714)	0	0	0
21/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	35,091.0000	35,831.0000	2.109	0	0	0
21/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	51,794.0000	50,898.0000	(1.730)	0	0	0
21/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	64,815.0000	63,858.0000	(1.477)	0	0	0
21/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	19,049.0000	18,476.0000	(3.008)	0	0	0
21/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	4,272.0000	4,362.0000	2.107	0	0	0
21/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	39,329.0000	38,514.0000	(2.072)	0	0	0
21/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	14,523.0000	14,872.0000	2.403	0	0	0
21/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	116,882.0000	115,781.0000	(0.942)	0	0	0
21/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,857.0000	2,919.0000	2.170	0	0	0
21/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,865.0000	1,907.0000	2.252	0	0	0
21/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	129,824.0000	128,702.0000	(0.864)	0	0	0
21/02/2006	R201	2007/02/01			Bond Future	7.1180	7.1360	0.253	0.0000	0.0000	0
21/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	29,949.0000	30,521.0000	1.910	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
21/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	22,473.0000	21,910.0000	(2.505)	0	0	0
21/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	18,808.0000	19,180.0000	1.978	0	0	0
21/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	23,667.0000	24,130.0000	1.956	0	0	0
21/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	31,954.0000	31,283.0000	(2.100)	0	0	0
21/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	42,574.0000	41,811.0000	(1.792)	0	0	0
21/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	93,386.0000	92,422.0000	(1.032)	0	0	0
21/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	10,432.0000	10,603.0000	1.639	0	0	0
21/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	104,886.0000	103,884.0000	(0.955)	0	0	0
21/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	7,790.0000	7,923.0000	1.707	0	0	0
21/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	116,713.0000	115,679.0000	(0.886)	0	0	0
21/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	11,809.0000	12,013.0000	1.727	0	0	0
21/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	4,143.0000	4,219.0000	1.834	0	0	0
21/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	128,773.0000	127,714.0000	(0.822)	0	0	0
21/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	80,364.0000	79,433.0000	(1.158)	0	0	0
21/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	5,726.0000	5,828.0000	1.781	0	0	0
21/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	67,462.0000	66,573.0000	(1.318)	0	0	0
21/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,567.0000	13,813.0000	1.813	0	0	0
21/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	37,989.0000	38,686.0000	1.835	0	0	0
21/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	54,776.0000	53,942.0000	(1.523)	0	0	0
21/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	15,809.0000	16,110.0000	1.904	0	0	0
21/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	14,460.0000	14,023.0000	(3.022)	0	0	0
21/02/2006	R203	2006/05/04			Bond Future	7.1290	7.1390	0.140	0.0000	0.0000	0
21/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	68,162.0000	67,356.0000	(1.182)	0	0	0
21/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	33,534.0000	32,814.0000	(2.147)	0	0	0
21/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	323.0000	329.0000	1.858	0	0	0
21/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	86,331.0000	85,519.0000	(0.941)	0	0	0
21/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,266.0000	1,294.0000	2.212	0	0	0
21/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	50,223.0000	49,439.0000	(1.561)	0	0	0
21/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	3,927.0000	4,020.0000	2.368	0	0	0
21/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	65.0000	65.0000	-	0	0	0
21/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	19,585.0000	18,995.0000	(3.013)	0	0	0
21/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	10.0000	10.0000	-	0	0	0
21/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	104,259.0000	103,447.0000	(0.779)	0	0	0

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21/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	9,809.0000	10,032.0000	2.273	0	0	0
21/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	20,186.0000	20,591.0000	2.006	0	0	0
21/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	121,803.0000	120,991.0000	(0.667)	0	0	0
21/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	9,635.0000	9,228.0000	(4.224)	0	0	0
21/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	138,935.0000	138,122.0000	(0.585)	0	0	0
21/02/2006	R203	2006/08/03			Bond Future	7.1220	7.1330	0.154	0.0000	0.0000	0
21/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	39,175.0000	38,488.0000	(1.754)	0	0	0
21/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	4,952.0000	5,061.0000	2.201	0	0	0
21/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	53,743.0000	52,972.0000	(1.435)	0	0	0
21/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	9,454.0000	9,647.0000	2.041	0	0	0
21/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	69,772.0000	68,947.0000	(1.182)	0	0	0
21/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,027.0000	1,052.0000	2.434	0	0	0
21/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	86,608.0000	85,752.0000	(0.988)	0	0	0
21/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,366.0000	2,421.0000	2.325	0	0	0
21/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	144.0000	147.0000	2.083	0	0	0
21/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	137,617.0000	136,738.0000	(0.639)	0	0	0
21/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	46.0000	47.0000	2.174	0	0	0
21/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	120,795.0000	119,919.0000	(0.725)	0	0	0
21/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	404.0000	414.0000	2.475	0	0	0
21/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	103,729.0000	102,859.0000	(0.839)	0	0	0
21/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	26,731.0000	26,155.0000	(2.155)	0	0	0
21/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	16,545.0000	16,849.0000	1.837	0	0	0
21/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	26,712.0000	27,147.0000	1.628	0	0	0
21/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	16,885.0000	16,439.0000	(2.641)	0	0	0
21/02/2006	R203	2006/11/02			Bond Future	7.1220	7.1330	0.154	0.0000	0.0000	0
21/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	42,976.0000	42,339.0000	(1.482)	0	0	0
21/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	13,718.0000	13,946.0000	1.662	0	0	0
21/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	642.0000	656.0000	2.181	0	0	0
21/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	44,004.0000	44,534.0000	1.204	0	0	0
21/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	14,163.0000	13,827.0000	(2.372)	0	0	0
21/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	59,203.0000	59,829.0000	1.057	0	0	0
21/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	8,704.0000	8,464.0000	(2.757)	0	0	0
21/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	8,375.0000	8,527.0000	1.815	0	0	0
21/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	71,213.0000	70,441.0000	(1.084)	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
21/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	56,417.0000	55,702.0000	(1.267)	0	0	0
21/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	86,923.0000	86,111.0000	(0.934)	0	0	0
21/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	119,539.0000	118,687.0000	(0.713)	0	0	0
21/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,338.0000	1,367.0000	2.167	0	0	0
21/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	103,141.0000	102,303.0000	(0.812)	0	0	0
21/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	21,270.0000	21,592.0000	1.514	0	0	0
21/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	2,621.0000	2,675.0000	2.060	0	0	0
21/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	4,828.0000	4,922.0000	1.947	0	0	0
21/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	31,296.0000	30,751.0000	(1.741)	0	0	0
21/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	21,658.0000	21,217.0000	(2.036)	0	0	0
21/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	31,329.0000	31,754.0000	1.357	0	0	0
21/02/2006	R203	2007/02/01			Bond Future	7.1290	7.1410	0.168	0.0000	0.0000	0
21/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	72,649.0000	71,862.0000	(1.083)	0	0	0
21/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	12,169.0000	12,372.0000	1.668	0	0	0
21/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	58,895.0000	58,170.0000	(1.231)	0	0	0
21/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	7,859.0000	8,001.0000	1.807	0	0	0
21/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	25,921.0000	25,451.0000	(1.813)	0	0	0
21/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	35,972.0000	36,430.0000	1.273	0	0	0
21/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	87,315.0000	86,480.0000	(0.956)	0	0	0
21/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	118,198.0000	117,305.0000	(0.756)	0	0	0
21/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	102,588.0000	101,719.0000	(0.847)	0	0	0
21/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	48,160.0000	48,713.0000	1.148	0	0	0
21/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	905.0000	925.0000	2.210	0	0	0
21/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	133,920.0000	133,012.0000	(0.678)	0	0	0
21/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	1,655.0000	1,691.0000	2.175	0	0	0
21/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	2,901.0000	2,960.0000	2.034	0	0	0
21/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	4,875.0000	4,969.0000	1.928	0	0	0
21/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	18,283.0000	17,907.0000	(2.057)	0	0	0
21/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	12,346.0000	12,059.0000	(2.325)	0	0	0
21/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	62,521.0000	63,162.0000	1.025	0	0	0
21/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	18,119.0000	18,398.0000	1.540	0	0	0
21/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	46,359.0000	45,709.0000	(1.402)	0	0	0
21/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	25,987.0000	26,353.0000	1.408	0	0	0
21/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	35,305.0000	34,742.0000	(1.595)	0	0	0

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21/02/2006	R204	2006/05/04			Bond Future	7.1200	7.1300	0.140	0.0000	0.0000	0
21/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	72,835.0000	71,978.0000	(1.177)	0	0	0
21/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	347.0000	353.0000	1.729	0	0	0
21/02/2006	R204	2006/08/03			Bond Future	7.1150	7.1260	0.155	0.0000	0.0000	0
21/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	74,590.0000	73,712.0000	(1.177)	0	0	0
21/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	2,574.0000	2,633.0000	2.292	0	0	0
21/02/2006	R204	2006/11/02			Bond Future	7.1140	7.1250	0.155	0.0000	0.0000	0
21/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	34,376.0000	34,820.0000	1.292	0	0	0
21/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	24,732.0000	24,251.0000	(1.945)	0	0	0
21/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	23,698.0000	24,037.0000	1.431	0	0	0
21/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	35,055.0000	34,469.0000	(1.672)	0	0	0
21/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	15,600.0000	15,844.0000	1.564	0	0	0
21/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	47,417.0000	46,736.0000	(1.436)	0	0	0
21/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	61,532.0000	60,773.0000	(1.234)	0	0	0
21/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	144,510.0000	143,594.0000	(0.634)	0	0	0
21/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	47,766.0000	48,317.0000	1.154	0	0	0
21/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	9,778.0000	9,944.0000	1.698	0	0	0
21/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	16,566.0000	16,192.0000	(2.258)	0	0	0
21/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	427.0000	437.0000	2.342	0	0	0
21/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	63,810.0000	64,462.0000	1.022	0	0	0
21/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	77,005.0000	76,186.0000	(1.064)	0	0	0
21/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	10,481.0000	10,208.0000	(2.605)	0	0	0
21/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	93,404.0000	92,542.0000	(0.923)	0	0	0
21/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	892.0000	911.0000	2.130	0	0	0
21/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	5,824.0000	5,930.0000	1.820	0	0	0
21/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	1,761.0000	1,796.0000	1.988	0	0	0
21/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	127,443.0000	126,537.0000	(0.711)	0	0	0
21/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	3,290.0000	3,354.0000	1.945	0	0	0
21/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	110,326.0000	109,437.0000	(0.806)	0	0	0
21/02/2006	R204	2007/02/01			Bond Future	7.1180	7.1300	0.169	0.0000	0.0000	0
21/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	38,282.0000	38,766.0000	1.264	0	0	0
21/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	28,441.0000	27,931.0000	(1.793)	0	0	0
21/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	38,533.0000	37,924.0000	(1.580)	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
21/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	78,327.0000	77,483.0000	(1.078)	0	0	0
21/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	27,665.0000	28,050.0000	1.392	0	0	0
21/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	12,993.0000	13,207.0000	1.647	0	0	0
21/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	50,362.0000	49,662.0000	(1.390)	0	0	0
21/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	20,181.0000	19,771.0000	(2.032)	0	0	0
21/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	51,269.0000	51,853.0000	1.139	0	0	0
21/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	8,416.0000	8,565.0000	1.770	0	0	0
21/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	19,309.0000	19,603.0000	1.523	0	0	0
21/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	63,722.0000	62,943.0000	(1.222)	0	0	0
21/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	93,853.0000	92,959.0000	(0.953)	0	0	0
21/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	992.0000	1,014.0000	2.218	0	0	0
21/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	109,982.0000	109,051.0000	(0.847)	0	0	0
21/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	66,610.0000	67,289.0000	1.019	0	0	0
21/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	142,957.0000	141,985.0000	(0.680)	0	0	0
21/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,800.0000	1,839.0000	2.167	0	0	0
21/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	126,427.0000	125,471.0000	(0.756)	0	0	0
21/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,135.0000	3,198.0000	2.010	0	0	0
21/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	5,241.0000	5,341.0000	1.908	0	0	0
21/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	13,719.0000	13,404.0000	(2.296)	0	0	0
21/02/2006	R207	2006/05/04			Bond Future	7.0950	7.1070	0.169	0.0000	0.0000	0
21/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	75,475.0000	74,435.0000	(1.378)	0	0	0
21/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	320.0000	329.0000	2.813	0	0	0
21/02/2006	R207	2006/08/03			Bond Future	7.0910	7.1030	0.169	0.0000	0.0000	0
21/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	2,463.0000	2,527.0000	2.598	0	0	0
21/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	77,171.0000	76,197.0000	(1.262)	0	0	0
21/02/2006	R207	2006/11/02			Bond Future	7.0880	7.1000	0.169	0.0000	0.0000	0
21/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	5,037.0000	5,224.0000	3.713	0	0	0
21/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	39,489.0000	38,650.0000	(2.125)	0	0	0
21/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	172.0000	181.0000	5.233	0	0	0
21/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	147,321.0000	146,295.0000	(0.696)	0	0	0
21/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	74,812.0000	73,817.0000	(1.330)	0	0	0
21/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	630.0000	661.0000	4.921	0	0	0
21/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	36,068.0000	36,806.0000	2.046	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
21/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	6,585.0000	6,298.0000	(4.358)	0	0	0
21/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	56,533.0000	55,591.0000	(1.666)	0	0	0
21/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	93,404.0000	92,387.0000	(1.089)	0	0	0
21/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
21/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	1,939.0000	2,023.0000	4.332	0	0	0
21/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	129,792.0000	128,767.0000	(0.790)	0	0	0
21/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	111,800.0000	110,776.0000	(0.916)	0	0	0
21/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	39.0000	42.0000	7.692	0	0	0
21/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	21,385.0000	21,932.0000	2.558	0	0	0
21/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	24,897.0000	24,220.0000	(2.719)	0	0	0
21/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	13,817.0000	13,338.0000	(3.467)	0	0	0
21/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	11,160.0000	11,509.0000	3.127	0	0	0
21/02/2006	R207	2007/02/01			Bond Future	7.0900	7.1030	0.183	0.0000	0.0000	0
21/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	66,565.0000	65,698.0000	(1.302)	0	0	0
21/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	8,251.0000	8,412.0000	1.951	0	0	0
21/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	19,001.0000	19,318.0000	1.668	0	0	0
21/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	12,758.0000	12,989.0000	1.811	0	0	0
21/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	52,887.0000	52,106.0000	(1.477)	0	0	0
21/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	81,438.0000	80,502.0000	(1.149)	0	0	0
21/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	97,178.0000	96,187.0000	(1.020)	0	0	0
21/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	3,071.0000	3,139.0000	2.214	0	0	0
21/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	113,463.0000	112,433.0000	(0.908)	0	0	0
21/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	974.0000	998.0000	2.464	0	0	0
21/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	50,902.0000	51,536.0000	1.246	0	0	0
21/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	146,598.0000	145,524.0000	(0.733)	0	0	0
21/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	1,765.0000	1,807.0000	2.380	0	0	0
21/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	130,012.0000	128,956.0000	(0.812)	0	0	0
21/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	5,134.0000	5,241.0000	2.084	0	0	0
21/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	21,607.0000	21,144.0000	(2.143)	0	0	0
21/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	14,801.0000	14,443.0000	(2.419)	0	0	0
21/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	66,355.0000	67,095.0000	1.115	0	0	0
21/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	27,296.0000	27,712.0000	1.524	0	0	0
21/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	40,703.0000	40,021.0000	(1.676)	0	0	0
21/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	37,885.0000	38,409.0000	1.383	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
21/02/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	30,238.0000	29,664.0000	(1.898)	0	0	0
Grand Total:										1,874