

Derivatives High/Low Report

High/Low for 22/02/2006

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
22/02/2006	GOVI 2006/05/04			jGovi	244.7110	243.8490	(0.352)	0.0000	0.0000	699
22/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	147,121.0000	138,509.0000	(5.854)	0	0	0
22/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	11.0000	19.0000	72.727	0	0	0
22/02/2006	GOVI 2006/08/03			jGovi	249.1040	248.2240	(0.353)	0.0000	0.0000	0
22/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	191,098.0000	182,324.0000	(4.591)	0	0	0
22/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	58.0000	84.0000	44.828	0	0	0
22/02/2006	GOVI 2006/11/02			jGovi	253.5050	252.6100	(0.353)	0.0000	0.0000	0
22/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	55.0000	75.0000	36.364	0	0	0
22/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	235,105.0000	226,175.0000	(3.798)	0	0	0
22/02/2006	GOVI 2007/02/01			jGovi	257.8720	256.9750	(0.348)	0.0000	0.0000	0
22/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	278,752.0000	269,794.0000	(3.214)	0	0	0
22/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	32.0000	44.0000	37.500	0	0	0
22/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
22/02/2006	J153 2010/08/31			jSwap	7.0800	7.1290	0.692	0.0000	0.0000	0
22/02/2006	J157 2015/09/15			jSwap	7.1580	7.2300	1.006	0.0000	0.0000	0
22/02/2006	J186 2026/12/21			jSwap	6.8020	6.8890	1.279	0.0000	0.0000	0
22/02/2006	J194 2008/02/28			jSwap	6.9880	7.0160	0.401	0.0000	0.0000	0

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22/02/2006	J201	2014/12/22			jSwap	7.1350	7.2080	1.023	0.0000	0.0000	0
22/02/2006	J203	2017/09/15			jSwap	7.1320	7.2080	1.066	0.0000	0.0000	0
22/02/2006	J204	2018/12/21			jSwap	7.1270	7.2000	1.024	0.0000	0.0000	0
22/02/2006	J207	2020/01/15			jSwap	7.1020	7.1730	1.000	0.0000	0.0000	0
22/02/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
22/02/2006	JFRA	2006/05/04			jFra	6.9670	7.0010	0.488	0.0000	0.0000	0
22/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	515.0000	552.0000	7.184	0	0	0
22/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	596.0000	550.0000	(7.718)	0	0	0
22/02/2006	JFRA	2006/08/03			jFra	6.8800	6.9210	0.596	0.0000	0.0000	0
22/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,074.0000	1,017.0000	(5.307)	0	0	0
22/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	780.0000	823.0000	5.513	0	0	0
22/02/2006	JFRA	2006/11/02			jFra	6.9090	6.9560	0.680	0.0000	0.0000	0
22/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,100.0000	1,153.0000	4.818	0	0	0
22/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,323.0000	1,260.0000	(4.762)	0	0	0
22/02/2006	JFRA	2007/02/01			jFra	6.9760	7.0170	0.588	0.0000	0.0000	500
22/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	863.0000	897.0000	3.940	0	0	0
22/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,147.0000	2,081.0000	(3.074)	0	0	0
22/02/2006	JFRA	2007/05/03			jFra	7.0920	7.1380	0.649	0.0000	0.0000	0
22/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,163.0000	2,094.0000	(3.190)	0	0	0
22/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,163.0000	1,207.0000	3.783	0	0	0
22/02/2006	JFRA	2007/08/02			jFra	7.2040	7.2230	0.264	0.0000	0.0000	0
22/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,160.0000	2,132.0000	(1.296)	0	0	0
22/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,435.0000	1,454.0000	1.324	0	0	0

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22/02/2006	JFRA	2007/11/01			jFra	7.2850	7.4140	1.771	0.0000	0.0000	0
22/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,744.0000	1,902.0000	9.060	0	0	0
22/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,310.0000	2,128.0000	(7.879)	0	0	0
22/02/2006	JN02	2006/05/04			jNote	7.0720	7.1230	0.721	0.0000	0.0000	0
22/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	7,338.0000	7,701.0000	4.947	0	0	0
22/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	10,600.0000	10,010.0000	(5.566)	0	0	0
22/02/2006	JN02	2006/08/03			jNote	7.1220	7.1800	0.814	0.0000	0.0000	0
22/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	14,572.0000	13,959.0000	(4.207)	0	0	0
22/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,187.0000	12,655.0000	3.840	0	0	0
22/02/2006	JN02	2006/11/02			jNote	7.1850	7.2430	0.807	0.0000	0.0000	0
22/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,050.0000	16,541.0000	3.059	0	0	0
22/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	17,261.0000	16,673.0000	(3.407)	0	0	0
22/02/2006	JN05	2006/05/04			jNote	7.2870	7.3520	0.892	0.0000	0.0000	0
22/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	8,103.0000	6,818.0000	(15.858)	0	0	0
22/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	9,645.0000	11,066.0000	14.733	0	0	0
22/02/2006	JN05	2006/08/03			jNote	7.3110	7.3800	0.944	0.0000	0.0000	0
22/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	14,622.0000	16,133.0000	10.334	0	0	0
22/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	12,080.0000	10,723.0000	(11.233)	0	0	0
22/02/2006	JN05	2006/11/02			jNote	7.3400	7.4120	0.981	0.0000	0.0000	0
22/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	14,802.0000	13,401.0000	(9.465)	0	0	0
22/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	18,548.0000	20,134.0000	8.551	0	0	0
22/02/2006	JN10	2006/05/04			jNote	7.3040	7.3740	0.958	0.0000	0.0000	0
22/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	10,880.0000	13,809.0000	26.921	0	0	0
22/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	7,066.0000	5,077.0000	(28.149)	0	0	0
22/02/2006	JN10	2006/08/03			jNote	7.3150	7.3860	0.971	0.0000	0.0000	0
22/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	15,718.0000	18,556.0000	18.056	0	0	0
22/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	11,131.0000	8,988.0000	(19.253)	0	0	0

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22/02/2006	JN10	2006/11/02			jNote	7.3290	7.4000	0.969	0.0000	0.0000	0
22/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	13,956.0000	11,780.0000	(15.592)	0	0	0
22/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	19,525.0000	22,321.0000	14.320	0	0	0
22/02/2006	JROD	2006/02/28			jRod	6.6850	6.6840	(0.015)	0.0000	0.0000	0
22/02/2006	JROD	2006/03/31			jRod	6.7800	6.7790	(0.015)	0.0000	0.0000	0
22/02/2006	JROD	2006/04/28			jRod	6.9040	6.9020	(0.029)	0.0000	0.0000	0
22/02/2006	JROD	2006/05/31			jRod	6.9000	6.8990	(0.014)	0.0000	0.0000	0
22/02/2006	JROD	2006/06/30			jRod	6.9760	6.9740	(0.029)	0.0000	0.0000	0
22/02/2006	JROD	2006/07/31			jRod	7.0520	7.0500	(0.028)	0.0000	0.0000	0
22/02/2006	JROD	2006/08/31			jRod	6.9950	6.9940	(0.014)	0.0000	0.0000	0
22/02/2006	R153	2006/05/04			Bond Future	7.0680	7.1260	0.821	7.1400	7.1400	11
22/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	5,943.0000	4,897.0000	(17.601)	0	0	0
22/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	8,767.0000	10,122.0000	15.456	0	0	0
22/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	2,168.0000	1,652.0000	(23.801)	0	0	0
22/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	48,010.0000	45,661.0000	(4.893)	0	0	0
22/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	228.0000	281.0000	23.246	0	0	20
22/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	12,013.0000	10,444.0000	(13.061)	0	0	0
22/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,496.0000	5,330.0000	18.550	0	0	0
22/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	86,362.0000	83,961.0000	(2.780)	0	0	0
22/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	1,041.0000	1,272.0000	22.190	0	0	0
22/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	57,652.0000	55,269.0000	(4.133)	0	0	0
22/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	71.0000	89.0000	25.352	0	0	0
22/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	19,946.0000	18,000.0000	(9.756)	0	0	0
22/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	2,200.0000	2,656.0000	20.727	0	0	0
22/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	67,296.0000	64,900.0000	(3.560)	0	0	0
22/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	76,875.0000	74,474.0000	(3.123)	0	0	0
22/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	28,906.0000	26,736.0000	(7.507)	0	0	0

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22/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
22/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	19.0000	25.0000	31.579	0	0	0
22/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	15,443.0000	17,329.0000	12.213	0	0	0
22/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	38,363.0000	36,074.0000	(5.967)	0	0	0
22/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	486.0000	599.0000	23.251	0	0	0
22/02/2006	R153	2006/08/03			Bond Future	7.0490	7.1110	0.880	0.0000	0.0000	1
22/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	12,283.0000	13,558.0000	10.380	0	0	0
22/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	10,361.0000	9,209.0000	(11.119)	0	0	0
22/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	16,255.0000	14,781.0000	(9.068)	0	0	0
22/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	2,041.0000	2,297.0000	12.543	0	0	0
22/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	56,392.0000	54,126.0000	(4.018)	0	0	0
22/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	4,065.0000	4,562.0000	12.226	0	0	0
22/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,181.0000	1,342.0000	13.633	0	0	0
22/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	31,147.0000	29,218.0000	(6.193)	0	0	0
22/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	65,050.0000	62,719.0000	(3.583)	0	0	0
22/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	47,972.0000	45,800.0000	(4.528)	0	0	0
22/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,410.0000	9,363.0000	11.332	0	0	0
22/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	652.0000	748.0000	14.724	0	0	0
22/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	23,344.0000	21,610.0000	(7.428)	0	0	0
22/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,831.0000	6,524.0000	11.885	0	0	100
22/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	73,834.0000	71,461.0000	(3.214)	0	0	0
22/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	39,417.0000	37,346.0000	(5.254)	0	0	0
22/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	343.0000	397.0000	15.743	0	0	0
22/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	2,862.0000	3,218.0000	12.439	0	0	0
22/02/2006	R153	2006/11/02			Bond Future	7.0440	7.1110	0.951	0.0000	0.0000	0
22/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	13,750.0000	12,550.0000	(8.727)	0	0	0
22/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,375.0000	16,643.0000	8.247	0	0	0
22/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	19,385.0000	17,943.0000	(7.439)	0	0	0
22/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,815.0000	12,842.0000	8.692	0	0	0
22/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	4,847.0000	5,278.0000	8.892	0	0	100
22/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	48,314.0000	46,277.0000	(4.216)	0	0	0
22/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,395.0000	3,719.0000	9.543	0	0	0
22/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	55,622.0000	53,477.0000	(3.856)	0	0	0
22/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,321.0000	2,557.0000	10.168	0	0	0

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22/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	9,014.0000	8,080.0000	(10.362)	0	0	0
22/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	19,923.0000	21,459.0000	7.710	0	0	0
22/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	25,934.0000	24,289.0000	(6.343)	0	0	0
22/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	9,258.0000	10,083.0000	8.911	0	0	0
22/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	33,011.0000	31,202.0000	(5.480)	0	0	0
22/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,548.0000	1,716.0000	10.853	0	0	0
22/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	79,009.0000	76,656.0000	(2.978)	0	0	0
22/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,007.0000	1,122.0000	11.420	0	0	0
22/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	71,041.0000	68,740.0000	(3.239)	0	0	0
22/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	63,223.0000	60,990.0000	(3.532)	0	0	0
22/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	5,315.0000	4,655.0000	(12.418)	0	0	0
22/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	7,318.0000	7,978.0000	9.019	0	0	0
22/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	40,466.0000	38,526.0000	(4.794)	0	0	0
22/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	5,842.0000	6,371.0000	9.055	0	0	0
22/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	25,601.0000	27,410.0000	7.066	0	0	0
22/02/2006	R153	2007/02/01			Bond Future	7.0560	7.1270	1.006	0.0000	0.0000	0
22/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	16,298.0000	15,104.0000	(7.326)	0	0	0
22/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,233.0000	19,486.0000	6.872	0	0	0
22/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,008.0000	16,071.0000	7.083	0	0	0
22/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	21,679.0000	20,295.0000	(6.384)	0	0	0
22/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	75,713.0000	73,507.0000	(2.914)	0	0	0
22/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,965.0000	3,207.0000	8.162	0	0	0
22/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,963.0000	4,270.0000	7.747	0	0	0
22/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	68,713.0000	66,573.0000	(3.114)	0	0	0
22/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	5,222.0000	5,607.0000	7.373	0	0	0
22/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,706.0000	9,281.0000	6.605	0	0	0
22/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	55,323.0000	53,350.0000	(3.566)	0	0	0
22/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	6,788.0000	7,262.0000	6.983	0	0	0
22/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	49,021.0000	47,149.0000	(3.819)	0	0	0
22/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	9,799.0000	10,463.0000	6.776	0	0	0
22/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	61,902.0000	59,839.0000	(3.333)	0	0	0
22/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	11,156.0000	11,927.0000	6.911	0	0	0
22/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	41,819.0000	40,035.0000	(4.266)	0	0	0
22/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	7,634.0000	6,875.0000	(9.942)	0	0	0
22/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	27,021.0000	28,710.0000	6.251	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
22/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	11,578.0000	10,595.0000	(8.490)	0	0	0
22/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	34,803.0000	33,127.0000	(4.816)	0	0	0
22/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,856.0000	13,759.0000	7.024	0	0	0
22/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	28,055.0000	26,510.0000	(5.507)	0	0	0
22/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	22,198.0000	23,662.0000	6.595	0	0	0
22/02/2006	R157	2006/05/04			Bond Future	7.1550	7.2320	1.076	0.0000	0.0000	7
22/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
22/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	34,134.0000	29,097.0000	(14.757)	0	0	50
22/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	8,242.0000	6,051.0000	(26.583)	0	0	0
22/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	165,108.0000	158,539.0000	(3.979)	0	0	0
22/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	70,632.0000	64,351.0000	(8.893)	0	0	0
22/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	146,827.0000	140,263.0000	(4.471)	0	0	0
22/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	21,592.0000	25,972.0000	20.285	0	0	0
22/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,980.0000	2,693.0000	36.010	0	0	0
22/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	109,252.0000	102,733.0000	(5.967)	0	0	0
22/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	706.0000	995.0000	40.935	0	0	0
22/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	119.0000	170.0000	42.857	0	0	0
22/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	5,011.0000	6,544.0000	30.593	0	0	0
22/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	12.0000	18.0000	50.000	0	0	0
22/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	128,211.0000	121,663.0000	(5.107)	0	0	0
22/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	51.0000	73.0000	43.137	0	0	115
22/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	287.0000	409.0000	42.509	0	0	0
22/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	51,708.0000	45,851.0000	(11.327)	0	0	0
22/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	90,011.0000	83,563.0000	(7.164)	0	0	0
22/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	19,056.0000	15,294.0000	(19.742)	0	0	0
22/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	10,956.0000	13,764.0000	25.630	0	0	0
22/02/2006	R157	2006/08/03			Bond Future	7.1480	7.2280	1.119	0.0000	0.0000	4
22/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	28,673.0000	32,652.0000	13.877	0	0	0
22/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	2,598.0000	3,089.0000	18.899	0	0	0
22/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	12,391.0000	14,510.0000	17.101	0	0	0
22/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	109,865.0000	103,688.0000	(5.622)	0	0	0
22/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	144,891.0000	138,387.0000	(4.489)	0	0	0
22/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	57,408.0000	52,218.0000	(9.041)	0	0	0
22/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,241.0000	9,720.0000	17.947	0	0	100

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
22/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	41,422.0000	36,872.0000	(10.985)	0	0	0
22/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	16,224.0000	13,534.0000	(16.580)	0	0	0
22/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	74,447.0000	68,801.0000	(7.584)	0	0	0
22/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	732.0000	896.0000	22.404	0	0	0
22/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,534.0000	6,557.0000	18.486	0	0	0
22/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	3,769.0000	4,477.0000	18.785	0	0	0
22/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	92,046.0000	86,085.0000	(6.476)	0	0	0
22/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,413.0000	1,705.0000	20.665	0	0	0
22/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	360.0000	448.0000	24.444	0	0	0
22/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	27,521.0000	23,827.0000	(13.422)	0	0	0
22/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	127,305.0000	120,929.0000	(5.008)	0	0	0
22/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	19,026.0000	22,000.0000	15.631	0	0	0
22/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	162,438.0000	155,857.0000	(4.051)	0	0	0
22/02/2006	R157	2006/11/02			Bond Future	7.1480	7.2320	1.175	0.0000	0.0000	0
22/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	111,693.0000	105,772.0000	(5.301)	0	0	0
22/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	47,709.0000	43,316.0000	(9.208)	0	0	0
22/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	691.0000	818.0000	18.379	0	0	0
22/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,885.0000	2,190.0000	16.180	0	0	0
22/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,157.0000	1,357.0000	17.286	0	0	0
22/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,987.0000	3,440.0000	15.166	0	0	0
22/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	19,377.0000	21,815.0000	12.582	0	0	0
22/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	193,198.0000	186,494.0000	(3.470)	0	0	0
22/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	160,288.0000	153,763.0000	(4.071)	0	0	0
22/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	176,773.0000	170,141.0000	(3.752)	0	0	0
22/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	6,921.0000	7,831.0000	13.148	0	0	117
22/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	143,851.0000	137,473.0000	(4.434)	0	0	0
22/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	34,475.0000	30,753.0000	(10.796)	0	0	0
22/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	26,186.0000	29,295.0000	11.873	0	0	0
22/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	4,608.0000	5,260.0000	14.149	0	0	0
22/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	94,984.0000	89,309.0000	(5.975)	0	0	0
22/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	8,778.0000	9,934.0000	13.169	0	0	0
22/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	46,906.0000	51,604.0000	10.016	0	0	0
22/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	13,931.0000	11,798.0000	(15.311)	0	0	0
22/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	127,597.0000	121,418.0000	(4.843)	0	0	0
22/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	23,075.0000	20,123.0000	(12.793)	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
22/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	35,219.0000	39,097.0000	11.011	0	0	0
22/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	11,282.0000	12,762.0000	13.118	0	0	0
22/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	62,720.0000	57,790.0000	(7.860)	0	0	0
22/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	78,565.0000	73,213.0000	(6.812)	0	0	0
22/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,727.0000	16,627.0000	12.901	0	0	0
22/02/2006	R157	2007/02/01			Bond Future	7.1590	7.2460	1.215	0.0000	0.0000	0
22/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	40,187.0000	44,033.0000	9.570	0	0	0
22/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	52,298.0000	48,038.0000	(8.146)	0	0	0
22/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	190,179.0000	183,663.0000	(3.426)	0	0	0
22/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	27,480.0000	24,438.0000	(11.070)	0	0	0
22/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	3,053.0000	3,426.0000	12.217	0	0	0
22/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	4,288.0000	4,786.0000	11.614	0	0	0
22/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	174,884.0000	168,493.0000	(3.654)	0	0	0
22/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	144,700.0000	138,655.0000	(4.178)	0	0	0
22/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	25,554.0000	28,183.0000	10.288	0	0	0
22/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	5,934.0000	6,587.0000	11.004	0	0	0
22/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	18,564.0000	20,396.0000	9.869	0	0	0
22/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	99,419.0000	94,085.0000	(5.365)	0	0	0
22/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	83,303.0000	78,247.0000	(6.069)	0	0	0
22/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	39,136.0000	35,441.0000	(9.441)	0	0	0
22/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,560.0000	23,742.0000	10.121	0	0	0
22/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	67,480.0000	62,773.0000	(6.975)	0	0	0
22/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	16,207.0000	17,762.0000	9.595	0	0	0
22/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	14,398.0000	15,734.0000	9.279	0	0	0
22/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	31,932.0000	35,125.0000	9.999	0	0	0
22/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	159,693.0000	153,458.0000	(3.904)	0	0	0
22/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	115,740.0000	110,188.0000	(4.797)	0	0	0
22/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	8,091.0000	8,935.0000	10.431	0	0	0
22/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	130,011.0000	124,193.0000	(4.475)	0	0	0
22/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	10,872.0000	11,943.0000	9.851	0	0	0
22/02/2006	R186	2006/05/04			Bond Future	6.8400	6.9260	1.257	0.0000	0.0000	0
22/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	17,356.0000	12,605.0000	(27.374)	0	0	0
22/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	30,197.0000	37,554.0000	24.363	0	0	0
22/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	92,444.0000	81,602.0000	(11.728)	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
22/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	80.0000	120.0000	50.000	0	0	0
22/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	3,405.0000	4,671.0000	37.181	0	0	0
22/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	208,483.0000	196,414.0000	(5.789)	0	0	0
22/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	7,109.0000	9,566.0000	34.562	0	0	0
22/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	274.0000	396.0000	44.526	0	0	0
22/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	55,033.0000	65,099.0000	18.291	0	0	0
22/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	235,647.0000	223,550.0000	(5.134)	0	0	0
22/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	261,895.0000	249,790.0000	(4.622)	0	0	0
22/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	21.0000	32.0000	52.381	0	0	0
22/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
22/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	5,589.0000	3,547.0000	(36.536)	0	0	0
22/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	180,452.0000	168,465.0000	(6.643)	0	0	0
22/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	122,199.0000	110,731.0000	(9.385)	0	0	0
22/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	14,770.0000	19,280.0000	30.535	0	0	0
22/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	151,742.0000	139,961.0000	(7.764)	0	0	0
22/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	1,656.0000	2,296.0000	38.647	0	0	0
22/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	63,452.0000	53,801.0000	(15.210)	0	0	0
22/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	836.0000	1,163.0000	39.115	0	0	0
22/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	37,172.0000	29,573.0000	(20.443)	0	0	0
22/02/2006	R186	2006/08/03			Bond Future	6.8290	6.9180	1.303	0.0000	0.0000	0
22/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	41,003.0000	47,953.0000	16.950	0	0	0
22/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	29,808.0000	24,304.0000	(18.465)	0	0	0
22/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	236,635.0000	224,440.0000	(5.154)	0	0	0
22/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	1,891.0000	2,352.0000	24.379	0	0	0
22/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	981.0000	1,240.0000	26.402	0	0	0
22/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	488.0000	627.0000	28.484	0	0	0
22/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	262,270.0000	249,955.0000	(4.696)	0	0	0
22/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	233.0000	304.0000	30.472	0	0	0
22/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	287,236.0000	274,853.0000	(4.311)	0	0	0
22/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	210,470.0000	198,477.0000	(5.698)	0	0	0
22/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	3,496.0000	4,275.0000	22.283	0	0	0
22/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	102,043.0000	92,057.0000	(9.786)	0	0	0
22/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	184,011.0000	172,336.0000	(6.345)	0	0	0
22/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	75,098.0000	66,166.0000	(11.894)	0	0	0
22/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	17,618.0000	21,140.0000	19.991	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
22/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	12,092.0000	14,560.0000	20.410	0	0	0
22/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	6,191.0000	7,448.0000	20.304	0	0	0
22/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	50,107.0000	42,671.0000	(14.840)	0	0	0
22/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	129,764.0000	119,055.0000	(8.253)	0	0	0
22/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	26,323.0000	31,342.0000	19.067	0	0	0
22/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	157,611.0000	146,413.0000	(7.105)	0	0	0
22/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	8,516.0000	10,262.0000	20.503	0	0	0
22/02/2006	R186	2006/11/02			Bond Future	6.8210	6.9120	1.334	0.0000	0.0000	0
22/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	51,342.0000	58,087.0000	13.137	0	0	0
22/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	6,328.0000	7,358.0000	16.277	0	0	0
22/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	4,085.0000	4,798.0000	17.454	0	0	0
22/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	214,622.0000	203,002.0000	(5.414)	0	0	0
22/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	41,352.0000	35,448.0000	(14.277)	0	0	0
22/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	239,304.0000	227,366.0000	(4.989)	0	0	0
22/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	2,580.0000	3,060.0000	18.605	0	0	0
22/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	9,585.0000	11,035.0000	15.128	0	0	0
22/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	263,788.0000	251,618.0000	(4.614)	0	0	0
22/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	24,522.0000	20,277.0000	(17.311)	0	0	0
22/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	70,539.0000	78,943.0000	11.914	0	0	0
22/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	86,408.0000	77,822.0000	(9.937)	0	0	0
22/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	189,980.0000	178,780.0000	(5.895)	0	0	0
22/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	28,236.0000	32,301.0000	14.397	0	0	0
22/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	165,671.0000	155,010.0000	(6.435)	0	0	0
22/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	21,947.0000	25,110.0000	14.412	0	0	0
22/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	112,360.0000	102,874.0000	(8.443)	0	0	0
22/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	14,193.0000	16,182.0000	14.014	0	0	0
22/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	17,453.0000	19,944.0000	14.273	0	0	0
22/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	138,953.0000	128,794.0000	(7.311)	0	0	0
22/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	61,873.0000	54,480.0000	(11.949)	0	0	0
22/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	37,151.0000	42,409.0000	14.153	0	0	0
22/02/2006	R186	2007/02/01			Bond Future	6.8170	6.9100	1.364	0.0000	0.0000	0
22/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	47,876.0000	41,763.0000	(12.768)	0	0	0
22/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	15,654.0000	17,559.0000	12.169	0	0	0
22/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	11,223.0000	12,681.0000	12.991	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
22/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	218,640.0000	207,265.0000	(5.203)	0	0	0
22/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	242,111.0000	230,373.0000	(4.848)	0	0	0
22/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	57,230.0000	63,950.0000	11.742	0	0	0
22/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	195,338.0000	184,411.0000	(5.594)	0	0	0
22/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	7,923.0000	9,018.0000	13.821	0	0	0
22/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	21,494.0000	23,939.0000	11.375	0	0	0
22/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	119,651.0000	110,353.0000	(7.771)	0	0	0
22/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	24,889.0000	27,807.0000	11.724	0	0	0
22/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	30,054.0000	25,444.0000	(15.339)	0	0	0
22/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	146,057.0000	136,143.0000	(6.788)	0	0	0
22/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	29,355.0000	32,890.0000	12.042	0	0	0
22/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	75,143.0000	83,366.0000	10.943	0	0	0
22/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	172,443.0000	162,055.0000	(6.024)	0	0	0
22/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	35,449.0000	39,793.0000	12.254	0	0	0
22/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	93,734.0000	85,245.0000	(9.056)	0	0	0
22/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	5,509.0000	6,317.0000	14.667	0	0	0
22/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	265,545.0000	253,520.0000	(4.528)	0	0	0
22/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	68,855.0000	61,422.0000	(10.795)	0	0	0
22/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	43,770.0000	49,169.0000	12.335	0	0	0
22/02/2006	R194	2006/05/04			Bond Future	6.9160	6.9540	0.549	0.0000	0.0000	50
22/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
22/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	415.0000	479.0000	15.422	0	0	0
22/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	27,002.0000	26,345.0000	(2.433)	0	0	0
22/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	33.0000	38.0000	15.152	0	0	0
22/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	22,827.0000	22,174.0000	(2.861)	0	0	0
22/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	10,476.0000	9,881.0000	(5.680)	0	0	0
22/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	31,172.0000	30,513.0000	(2.114)	0	0	0
22/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
22/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	6,732.0000	6,212.0000	(7.724)	0	0	0
22/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,462.0000	1,238.0000	(15.321)	0	0	0
22/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	35,324.0000	34,665.0000	(1.866)	0	0	0
22/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	963.0000	1,101.0000	14.330	0	0	0
22/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	7,616.0000	8,194.0000	7.589	0	0	0
22/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	4,346.0000	4,780.0000	9.986	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
22/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	11,676.0000	12,321.0000	5.524	0	0	0
22/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	74.0000	85.0000	14.865	0	0	0
22/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,611.0000	3,220.0000	(10.828)	0	0	0
22/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	371.0000	290.0000	(21.833)	0	0	0
22/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,156.0000	2,423.0000	12.384	0	0	0
22/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	18,647.0000	18,000.0000	(3.470)	0	0	0
22/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	45.0000	31.0000	(31.111)	0	0	0
22/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	175.0000	203.0000	16.000	0	0	0
22/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	14,503.0000	13,872.0000	(4.351)	0	0	0
22/02/2006	R194	2006/08/03			Bond Future	6.8450	6.8910	0.672	0.0000	0.0000	0
22/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	5,673.0000	5,263.0000	(7.227)	0	0	0
22/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,344.0000	3,626.0000	8.433	0	0	0
22/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,559.0000	1,702.0000	9.173	0	0	0
22/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	168.0000	186.0000	10.714	0	0	0
22/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	31,846.0000	31,164.0000	(2.142)	0	0	0
22/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	86.0000	96.0000	11.628	0	0	0
22/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	28,311.0000	27,637.0000	(2.381)	0	0	0
22/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	8,315.0000	7,825.0000	(5.893)	0	0	0
22/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	24,821.0000	24,160.0000	(2.663)	0	0	0
22/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	312.0000	342.0000	9.615	0	0	0
22/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	11,353.0000	10,805.0000	(4.827)	0	0	0
22/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	21,408.0000	20,767.0000	(2.994)	0	0	0
22/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,244.0000	2,445.0000	8.957	0	0	0
22/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	551.0000	601.0000	9.074	0	0	0
22/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	17,960.0000	17,339.0000	(3.458)	0	0	0
22/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	772.0000	843.0000	9.197	0	0	0
22/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,080.0000	1,181.0000	9.352	0	0	0
22/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	14,581.0000	13,989.0000	(4.060)	0	0	0
22/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,452.0000	3,139.0000	(9.067)	0	0	0
22/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	4,883.0000	5,262.0000	7.762	0	0	0
22/02/2006	R194	2006/11/02			Bond Future	6.7910	6.8460	0.810	0.0000	0.0000	0
22/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	9,228.0000	8,764.0000	(5.028)	0	0	0
22/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,261.0000	4,552.0000	6.829	0	0	0
22/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,409.0000	3,645.0000	6.923	0	0	0

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22/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	6,917.0000	6,508.0000	(5.913)	0	0	0
22/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,443.0000	5,800.0000	6.559	0	0	0
22/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4,921.0000	4,579.0000	(6.950)	0	0	0
22/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	970.0000	851.0000	(12.268)	0	0	0
22/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	912.0000	983.0000	7.785	0	0	0
22/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,949.0000	7,379.0000	6.188	0	0	0
22/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	3,236.0000	2,967.0000	(8.313)	0	0	0
22/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	8,828.0000	9,335.0000	5.743	0	0	0
22/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,910.0000	1,718.0000	(10.052)	0	0	0
22/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	11,725.0000	11,216.0000	(4.341)	0	0	0
22/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,756.0000	2,947.0000	6.930	0	0	0
22/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	11,107.0000	11,687.0000	5.222	0	0	0
22/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,253.0000	2,409.0000	6.924	0	0	0
22/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	14,358.0000	13,814.0000	(3.789)	0	0	0
22/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,310.0000	1,406.0000	7.328	0	0	0
22/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	19,648.0000	19,044.0000	(3.074)	0	0	0
22/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	22,346.0000	21,717.0000	(2.815)	0	0	0
22/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	17,067.0000	16,494.0000	(3.357)	0	0	0
22/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,840.0000	1,966.0000	6.848	0	0	0
22/02/2006	R194	2007/02/01			Bond Future	6.7620	6.8260	0.946	0.0000	0.0000	0
22/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	9,276.0000	8,859.0000	(4.495)	0	0	0
22/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	7,353.0000	6,975.0000	(5.141)	0	0	0
22/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,253.0000	4,497.0000	5.737	0	0	0
22/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,899.0000	5,182.0000	5.777	0	0	0
22/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,782.0000	6,111.0000	5.690	0	0	0
22/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	5,658.0000	5,326.0000	(5.868)	0	0	0
22/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,729.0000	3,941.0000	5.685	0	0	0
22/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	11,311.0000	10,862.0000	(3.970)	0	0	0
22/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,816.0000	7,196.0000	5.575	0	0	0
22/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	4,104.0000	3,824.0000	(6.823)	0	0	0
22/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,117.0000	8,554.0000	5.384	0	0	0
22/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,301.0000	3,485.0000	5.574	0	0	0
22/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,808.0000	2,584.0000	(7.977)	0	0	0
22/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	15,654.0000	15,155.0000	(3.188)	0	0	0
22/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	17,581.0000	17,056.0000	(2.986)	0	0	0

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22/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,461.0000	1,552.0000	6.229	0	0	0
22/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	21,697.0000	21,128.0000	(2.622)	0	0	0
22/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,875.0000	1,988.0000	6.027	0	0	0
22/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	19,599.0000	19,051.0000	(2.796)	0	0	0
22/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,379.0000	2,515.0000	5.717	0	0	0
22/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,982.0000	3,144.0000	5.433	0	0	0
22/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	9,643.0000	10,139.0000	5.144	0	0	0
22/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	13,433.0000	12,956.0000	(3.551)	0	0	0
22/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,726.0000	1,561.0000	(9.560)	0	0	0
22/02/2006	R201	2006/05/04			Bond Future	7.1360	7.2130	1.079	0.0000	0.0000	0
22/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	102,693.0000	97,529.0000	(5.029)	0	0	0
22/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	84.0000	115.0000	36.905	0	0	0
22/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	117,408.0000	112,223.0000	(4.416)	0	0	0
22/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	131,882.0000	126,690.0000	(3.937)	0	0	0
22/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	6.0000	9.0000	50.000	0	0	0
22/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	24.0000	34.0000	41.667	0	0	0
22/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	259.0000	343.0000	32.432	0	0	0
22/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,101.0000	5,293.0000	29.066	0	0	0
22/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	72,685.0000	67,653.0000	(6.923)	0	0	0
22/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	28,382.0000	24,381.0000	(14.097)	0	0	0
22/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	497.0000	660.0000	32.797	0	0	0
22/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	985.0000	1,304.0000	32.386	0	0	0
22/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	87,805.0000	82,695.0000	(5.820)	0	0	0
22/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	57,514.0000	52,639.0000	(8.476)	0	0	0
22/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	2,000.0000	2,625.0000	31.250	0	0	0
22/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	42,563.0000	37,993.0000	(10.737)	0	0	0
22/02/2006	R201	2006/08/03			Bond Future	7.1300	7.2110	1.136	0.0000	0.0000	0
22/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	2,472.0000	2,906.0000	17.557	0	0	0
22/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	33,485.0000	29,790.0000	(11.035)	0	0	0
22/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	88,538.0000	83,629.0000	(5.545)	0	0	0
22/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,348.0000	10,996.0000	17.629	0	0	0
22/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	6,461.0000	7,623.0000	17.985	0	0	0
22/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	102,230.0000	97,156.0000	(4.963)	0	0	0
22/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	74,341.0000	69,592.0000	(6.388)	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
22/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	4,573.0000	5,398.0000	18.041	0	0	0
22/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,403.0000	1,670.0000	19.031	0	0	0
22/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	60,262.0000	55,745.0000	(7.496)	0	0	0
22/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	3,320.0000	3,913.0000	17.861	0	0	0
22/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	46,524.0000	42,344.0000	(8.985)	0	0	0
22/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	761.0000	918.0000	20.631	0	0	0
22/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	129,925.0000	124,670.0000	(4.045)	0	0	0
22/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	394.0000	482.0000	22.335	0	0	0
22/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	116,075.0000	110,890.0000	(4.467)	0	0	0
22/02/2006	R201	2006/11/02			Bond Future	7.1290	7.2130	1.178	0.0000	0.0000	0
22/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	27,776.0000	24,783.0000	(10.775)	0	0	0
22/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	19,993.0000	22,411.0000	12.094	0	0	0
22/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	38,514.0000	34,995.0000	(9.137)	0	0	0
22/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	26,851.0000	29,884.0000	11.296	0	0	0
22/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	18,476.0000	16,099.0000	(12.865)	0	0	0
22/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	128,702.0000	123,573.0000	(3.985)	0	0	0
22/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	63,858.0000	59,626.0000	(6.627)	0	0	0
22/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	11,688.0000	13,175.0000	12.722	0	0	0
22/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	50,898.0000	46,974.0000	(7.710)	0	0	0
22/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	35,831.0000	39,531.0000	10.326	0	0	0
22/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	14,872.0000	16,763.0000	12.715	0	0	0
22/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,907.0000	2,188.0000	14.735	0	0	0
22/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,368.0000	10,547.0000	12.585	0	0	0
22/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	77,142.0000	72,678.0000	(5.787)	0	0	0
22/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	10,993.0000	9,283.0000	(15.555)	0	0	0
22/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	90,579.0000	85,937.0000	(5.125)	0	0	0
22/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	115,781.0000	110,775.0000	(4.324)	0	0	0
22/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	4,362.0000	4,927.0000	12.953	0	0	0
22/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	7,653.0000	8,599.0000	12.361	0	0	0
22/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	103,032.0000	98,186.0000	(4.703)	0	0	0
22/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	6,364.0000	7,133.0000	12.084	0	0	0
22/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,919.0000	3,323.0000	13.840	0	0	0
22/02/2006	R201	2007/02/01			Bond Future	7.1360	7.2230	1.219	0.0000	0.0000	0
22/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	53,942.0000	50,158.0000	(7.015)	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
22/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,813.0000	15,217.0000	10.164	0	0	0
22/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	30,521.0000	33,531.0000	9.862	0	0	0
22/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	66,573.0000	62,513.0000	(6.099)	0	0	0
22/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	24,130.0000	26,615.0000	10.298	0	0	0
22/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	79,433.0000	75,156.0000	(5.384)	0	0	0
22/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	16,110.0000	17,790.0000	10.428	0	0	0
22/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	12,013.0000	13,199.0000	9.873	0	0	0
22/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	31,283.0000	28,303.0000	(9.526)	0	0	0
22/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	7,923.0000	8,727.0000	10.148	0	0	0
22/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	21,910.0000	19,457.0000	(11.196)	0	0	0
22/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	10,603.0000	11,617.0000	9.563	0	0	0
22/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	38,686.0000	42,278.0000	9.285	0	0	0
22/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	4,219.0000	4,699.0000	11.377	0	0	0
22/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	127,714.0000	122,731.0000	(3.902)	0	0	0
22/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	5,828.0000	6,455.0000	10.758	0	0	0
22/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	103,884.0000	99,225.0000	(4.485)	0	0	0
22/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	92,422.0000	87,972.0000	(4.815)	0	0	0
22/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	14,023.0000	12,151.0000	(13.349)	0	0	0
22/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	115,679.0000	110,843.0000	(4.181)	0	0	0
22/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	19,180.0000	21,213.0000	10.600	0	0	0
22/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	41,811.0000	38,381.0000	(8.204)	0	0	0
22/02/2006	R203	2006/05/04			Bond Future	7.1390	7.2210	1.149	0.0000	0.0000	0
22/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	329.0000	511.0000	55.319	0	0	0
22/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	67,356.0000	60,908.0000	(9.573)	0	0	0
22/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,294.0000	1,877.0000	45.054	0	0	0
22/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	9,228.0000	6,848.0000	(25.791)	0	0	0
22/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	20,591.0000	24,842.0000	20.645	0	0	0
22/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	138,122.0000	131,492.0000	(4.800)	0	0	0
22/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	85,519.0000	78,932.0000	(7.702)	0	0	0
22/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	4,020.0000	5,453.0000	35.647	0	0	0
22/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	65.0000	109.0000	67.692	0	0	0
22/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	120,991.0000	114,361.0000	(5.480)	0	0	0
22/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	103,447.0000	96,824.0000	(6.402)	0	0	0
22/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	10.0000	18.0000	80.000	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
22/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
22/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	32,814.0000	27,616.0000	(15.841)	0	0	0
22/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	10,032.0000	12,786.0000	27.452	0	0	0
22/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	18,995.0000	15,118.0000	(20.411)	0	0	0
22/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	49,439.0000	43,391.0000	(12.233)	0	0	0
22/02/2006	R203	2006/08/03			Bond Future	7.1330	7.2180	1.192	0.0000	0.0000	0
22/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	52,972.0000	47,440.0000	(10.443)	0	0	0
22/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	102,859.0000	96,241.0000	(6.434)	0	0	0
22/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	5,061.0000	6,301.0000	24.501	0	0	0
22/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	147.0000	208.0000	41.497	0	0	0
22/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	136,738.0000	129,989.0000	(4.936)	0	0	0
22/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	47.0000	69.0000	46.809	0	0	0
22/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,421.0000	3,109.0000	28.418	0	0	0
22/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	68,947.0000	62,864.0000	(8.823)	0	0	0
22/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	9,647.0000	11,658.0000	20.846	0	0	0
22/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,052.0000	1,395.0000	32.605	0	0	0
22/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	38,488.0000	33,728.0000	(12.367)	0	0	0
22/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	119,919.0000	113,209.0000	(5.595)	0	0	0
22/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	414.0000	567.0000	36.957	0	0	0
22/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	85,752.0000	79,324.0000	(7.496)	0	0	0
22/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	16,439.0000	13,633.0000	(17.069)	0	0	0
22/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	27,147.0000	31,111.0000	14.602	0	0	0
22/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	16,849.0000	19,805.0000	17.544	0	0	0
22/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	26,155.0000	22,340.0000	(14.586)	0	0	0
22/02/2006	R203	2006/11/02			Bond Future	7.1330	7.2210	1.234	0.0000	0.0000	0
22/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	55,702.0000	50,399.0000	(9.520)	0	0	0
22/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	44,534.0000	49,229.0000	10.543	0	0	0
22/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	13,827.0000	11,623.0000	(15.940)	0	0	0
22/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	59,829.0000	65,215.0000	9.002	0	0	0
22/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	8,527.0000	10,122.0000	18.705	0	0	0
22/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	70,441.0000	64,585.0000	(8.313)	0	0	0
22/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	8,464.0000	6,951.0000	(17.876)	0	0	0
22/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	86,111.0000	79,850.0000	(7.271)	0	0	0
22/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	4,922.0000	5,964.0000	21.170	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
22/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	42,339.0000	37,725.0000	(10.898)	0	0	0
22/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	118,687.0000	111,982.0000	(5.649)	0	0	0
22/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	13,946.0000	16,231.0000	16.385	0	0	0
22/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	656.0000	849.0000	29.421	0	0	0
22/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	31,754.0000	35,657.0000	12.291	0	0	0
22/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	102,303.0000	95,768.0000	(6.388)	0	0	0
22/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	2,675.0000	3,313.0000	23.850	0	0	0
22/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,367.0000	1,731.0000	26.628	0	0	0
22/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	21,217.0000	18,222.0000	(14.116)	0	0	0
22/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	30,751.0000	26,928.0000	(12.432)	0	0	0
22/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	21,592.0000	24,667.0000	14.241	0	0	0
22/02/2006	R203	2007/02/01			Bond Future	7.1410	7.2310	1.260	0.0000	0.0000	0
22/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	71,862.0000	66,269.0000	(7.783)	0	0	0
22/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	36,430.0000	40,278.0000	10.563	0	0	0
22/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	8,001.0000	9,341.0000	16.748	0	0	0
22/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	25,451.0000	22,366.0000	(12.121)	0	0	0
22/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	58,170.0000	53,099.0000	(8.718)	0	0	0
22/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	86,480.0000	80,468.0000	(6.952)	0	0	0
22/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	2,960.0000	3,564.0000	20.405	0	0	0
22/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	101,719.0000	95,390.0000	(6.222)	0	0	0
22/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	925.0000	1,150.0000	24.324	0	0	0
22/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	48,713.0000	53,239.0000	9.291	0	0	0
22/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	133,012.0000	126,304.0000	(5.043)	0	0	0
22/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	1,691.0000	2,068.0000	22.295	0	0	0
22/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	117,305.0000	110,749.0000	(5.589)	0	0	0
22/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	4,969.0000	5,890.0000	18.535	0	0	0
22/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	17,907.0000	15,500.0000	(13.442)	0	0	0
22/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	12,372.0000	14,234.0000	15.050	0	0	0
22/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	12,059.0000	10,270.0000	(14.835)	0	0	0
22/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	63,162.0000	68,306.0000	8.144	0	0	0
22/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	45,709.0000	41,250.0000	(9.755)	0	0	0
22/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	18,398.0000	20,872.0000	13.447	0	0	0
22/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	26,353.0000	29,502.0000	11.949	0	0	0
22/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	34,742.0000	30,958.0000	(10.892)	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
22/02/2006	R204	2006/05/04			Bond Future	7.1300	7.2070	1.080	0.0000	0.0000	0
22/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	71,978.0000	65,544.0000	(8.939)	0	0	0
22/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	353.0000	531.0000	50.425	0	0	0
22/02/2006	R204	2006/08/03			Bond Future	7.1260	7.2050	1.109	0.0000	0.0000	0
22/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	2,633.0000	3,308.0000	25.636	0	0	0
22/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	73,712.0000	67,690.0000	(8.170)	0	0	0
22/02/2006	R204	2006/11/02			Bond Future	7.1250	7.2070	1.151	0.0000	0.0000	0
22/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	34,469.0000	30,629.0000	(11.140)	0	0	0
22/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	24,037.0000	27,056.0000	12.560	0	0	0
22/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	34,820.0000	38,624.0000	10.925	0	0	0
22/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	15,844.0000	18,115.0000	14.334	0	0	0
22/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	24,251.0000	21,197.0000	(12.593)	0	0	0
22/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	46,736.0000	42,149.0000	(9.815)	0	0	0
22/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	437.0000	556.0000	27.231	0	0	0
22/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	143,594.0000	136,855.0000	(4.693)	0	0	0
22/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	911.0000	1,138.0000	24.918	0	0	0
22/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	9,944.0000	11,559.0000	16.241	0	0	0
22/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	1,796.0000	2,203.0000	22.661	0	0	0
22/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	64,462.0000	69,703.0000	8.130	0	0	0
22/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	10,208.0000	8,591.0000	(15.841)	0	0	0
22/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	16,192.0000	13,899.0000	(14.161)	0	0	0
22/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	48,317.0000	52,882.0000	9.448	0	0	0
22/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	60,773.0000	55,530.0000	(8.627)	0	0	0
22/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	76,186.0000	70,411.0000	(7.580)	0	0	0
22/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	109,437.0000	102,985.0000	(5.896)	0	0	0
22/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	126,537.0000	119,905.0000	(5.241)	0	0	0
22/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	3,354.0000	4,038.0000	20.394	0	0	0
22/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	5,930.0000	7,013.0000	18.263	0	0	0
22/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	92,542.0000	86,368.0000	(6.672)	0	0	0
22/02/2006	R204	2007/02/01			Bond Future	7.1300	7.2140	1.178	0.0000	0.0000	0
22/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	27,931.0000	24,793.0000	(11.235)	0	0	0
22/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	37,924.0000	34,094.0000	(10.099)	0	0	0
22/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	38,766.0000	42,552.0000	9.766	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
22/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	28,050.0000	31,145.0000	11.034	0	0	0
22/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	49,662.0000	45,167.0000	(9.051)	0	0	0
22/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	19,603.0000	22,032.0000	12.391	0	0	0
22/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	19,771.0000	17,308.0000	(12.458)	0	0	0
22/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	67,289.0000	72,370.0000	7.551	0	0	0
22/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	51,853.0000	56,315.0000	8.605	0	0	0
22/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	13,404.0000	11,561.0000	(13.750)	0	0	0
22/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	77,483.0000	71,875.0000	(7.238)	0	0	0
22/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	13,207.0000	15,036.0000	13.849	0	0	0
22/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	62,943.0000	57,847.0000	(8.096)	0	0	0
22/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	5,341.0000	6,248.0000	16.982	0	0	0
22/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	8,565.0000	9,883.0000	15.388	0	0	0
22/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	92,959.0000	86,941.0000	(6.474)	0	0	0
22/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	109,051.0000	102,723.0000	(5.803)	0	0	0
22/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,198.0000	3,795.0000	18.668	0	0	0
22/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	125,471.0000	118,921.0000	(5.220)	0	0	0
22/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,014.0000	1,239.0000	22.189	0	0	0
22/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	141,985.0000	135,285.0000	(4.719)	0	0	0
22/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,839.0000	2,213.0000	20.337	0	0	0
22/02/2006	R207	2006/05/04			Bond Future	7.1070	7.1810	1.041	0.0000	0.0000	0
22/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	329.0000	486.0000	47.720	0	0	0
22/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	74,435.0000	68,157.0000	(8.434)	0	0	0
22/02/2006	R207	2006/08/03			Bond Future	7.1030	7.1790	1.070	0.0000	0.0000	0
22/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	2,527.0000	3,150.0000	24.654	0	0	0
22/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	76,197.0000	70,283.0000	(7.761)	0	0	0
22/02/2006	R207	2006/11/02			Bond Future	7.1000	7.1790	1.113	0.0000	0.0000	0
22/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	146,295.0000	139,574.0000	(4.594)	0	0	0
22/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	661.0000	953.0000	44.175	0	0	0
22/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	55,591.0000	49,605.0000	(10.768)	0	0	0
22/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	73,817.0000	67,387.0000	(8.711)	0	0	0
22/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	6,298.0000	4,756.0000	(24.484)	0	0	0
22/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	36,806.0000	41,986.0000	14.074	0	0	0
22/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1.0000	2.0000	100.000	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
22/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	2,023.0000	2,759.0000	36.382	0	0	0
22/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	181.0000	277.0000	53.039	0	0	0
22/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	8.0000	14.0000	75.000	0	0	0
22/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	92,387.0000	85,761.0000	(7.172)	0	0	0
22/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	128,767.0000	122,051.0000	(5.216)	0	0	0
22/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	110,776.0000	104,081.0000	(6.044)	0	0	0
22/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	42.0000	67.0000	59.524	0	0	0
22/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	13,338.0000	10,622.0000	(20.363)	0	0	0
22/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	21,932.0000	25,937.0000	18.261	0	0	0
22/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	38,650.0000	33,467.0000	(13.410)	0	0	0
22/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	11,509.0000	14,202.0000	23.399	0	0	0
22/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	24,220.0000	20,192.0000	(16.631)	0	0	0
22/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	5,224.0000	6,763.0000	29.460	0	0	0
22/02/2006	R207	2007/02/01			Bond Future	7.1030	7.1840	1.140	0.0000	0.0000	0
22/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	8,412.0000	9,657.0000	14.800	0	0	0
22/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	80,502.0000	74,940.0000	(6.909)	0	0	0
22/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	65,698.0000	60,625.0000	(7.722)	0	0	0
22/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	96,187.0000	90,236.0000	(6.187)	0	0	0
22/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	12,989.0000	14,723.0000	13.350	0	0	0
22/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	5,241.0000	6,097.0000	16.333	0	0	0
22/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	3,139.0000	3,702.0000	17.936	0	0	0
22/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	51,536.0000	55,834.0000	8.340	0	0	0
22/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	998.0000	1,210.0000	21.242	0	0	0
22/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	112,433.0000	106,188.0000	(5.554)	0	0	0
22/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	145,524.0000	138,929.0000	(4.532)	0	0	0
22/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	128,956.0000	122,501.0000	(5.006)	0	0	0
22/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	1,807.0000	2,160.0000	19.535	0	0	0
22/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	21,144.0000	18,634.0000	(11.871)	0	0	0
22/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	14,443.0000	12,550.0000	(13.107)	0	0	0
22/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	67,095.0000	72,009.0000	7.324	0	0	0
22/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	38,409.0000	42,040.0000	9.454	0	0	0
22/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	29,664.0000	26,488.0000	(10.707)	0	0	0
22/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	19,318.0000	21,630.0000	11.968	0	0	0
22/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	52,106.0000	47,610.0000	(8.629)	0	0	0
22/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	27,712.0000	30,668.0000	10.667	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
22/02/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	40,021.0000	36,170.0000	(9.622)	0	0	0
Grand Total:										1,874