

Derivatives High/Low Report

High/Low for 24/02/2006

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
24/02/2006	GOVI 2006/05/04			jGovi	244.5070	243.6050	(0.369)	0.0000	0.0000	699
24/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	11.0000	19.0000	72.727	0	0	0
24/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	145,081.0000	136,069.0000	(6.212)	0	0	0
24/02/2006	GOVI 2006/08/03			jGovi	248.8900	247.9710	(0.369)	0.0000	0.0000	0
24/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	60.0000	89.0000	48.333	0	0	0
24/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	188,960.0000	179,799.0000	(4.848)	0	0	0
24/02/2006	GOVI 2006/11/02			jGovi	253.2720	252.3420	(0.367)	0.0000	0.0000	0
24/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	232,777.0000	223,500.0000	(3.985)	0	0	0
24/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	57.0000	80.0000	40.351	0	0	0
24/02/2006	GOVI 2007/02/01			jGovi	257.6190	256.6980	(0.358)	0.0000	0.0000	0
24/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	276,224.0000	267,027.0000	(3.330)	0	0	0
24/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	34.0000	47.0000	38.235	0	0	0
24/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
24/02/2006	J153 2010/08/31			jSwap	7.0850	7.1430	0.819	0.0000	0.0000	0
24/02/2006	J157 2015/09/15			jSwap	7.1790	7.2490	0.975	0.0000	0.0000	0
24/02/2006	J186 2026/12/21			jSwap	6.8340	6.9090	1.097	0.0000	0.0000	0
24/02/2006	J194 2008/02/28			jSwap	6.9760	7.0200	0.631	0.0000	0.0000	0

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24/02/2006	J201	2014/12/22			jSwap	7.1490	7.2270	1.091	0.0000	0.0000	0
24/02/2006	J203	2017/09/15			jSwap	7.1560	7.2310	1.048	0.0000	0.0000	0
24/02/2006	J204	2018/12/21			jSwap	7.1460	7.2190	1.022	0.0000	0.0000	0
24/02/2006	J207	2020/01/15			jSwap	7.1200	7.1900	0.983	0.0000	0.0000	0
24/02/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
24/02/2006	JFRA	2006/05/04			jFra	6.9770	7.0110	0.487	0.0000	0.0000	0
24/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	575.0000	530.0000	(7.826)	0	0	0
24/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	519.0000	556.0000	7.129	0	0	0
24/02/2006	JFRA	2006/08/03			jFra	6.8850	6.9250	0.581	0.0000	0.0000	0
24/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,062.0000	1,006.0000	(5.273)	0	0	0
24/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	780.0000	822.0000	5.385	0	0	0
24/02/2006	JFRA	2006/11/02			jFra	6.9070	6.9500	0.623	0.0000	0.0000	0
24/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,093.0000	1,141.0000	4.392	0	0	0
24/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,321.0000	1,263.0000	(4.391)	0	0	0
24/02/2006	JFRA	2007/02/01			jFra	6.9840	7.0280	0.630	0.0000	0.0000	500
24/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,130.0000	2,060.0000	(3.286)	0	0	0
24/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	866.0000	903.0000	4.273	0	0	0
24/02/2006	JFRA	2007/05/03			jFra	7.1070	7.1510	0.619	0.0000	0.0000	0
24/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,175.0000	1,217.0000	3.574	0	0	0
24/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,137.0000	2,072.0000	(3.042)	0	0	0
24/02/2006	JFRA	2007/08/02			jFra	7.1940	7.2200	0.361	0.0000	0.0000	0
24/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,421.0000	1,447.0000	1.830	0	0	0
24/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,171.0000	2,133.0000	(1.750)	0	0	0

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24/02/2006	JFRA	2007/11/01			jFra	7.3180	7.4140	1.312	0.0000	0.0000	0
24/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,781.0000	1,898.0000	6.569	0	0	0
24/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,260.0000	2,125.0000	(5.973)	0	0	0
24/02/2006	JN02	2006/05/04			jNote	7.0760	7.1280	0.735	0.0000	0.0000	0
24/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	7,245.0000	7,619.0000	5.162	0	0	0
24/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	10,439.0000	9,835.0000	(5.786)	0	0	0
24/02/2006	JN02	2006/08/03			jNote	7.1220	7.1840	0.871	0.0000	0.0000	0
24/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	14,490.0000	13,838.0000	(4.500)	0	0	0
24/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,105.0000	12,608.0000	4.155	0	0	0
24/02/2006	JN02	2006/11/02			jNote	7.1800	7.2500	0.975	0.0000	0.0000	0
24/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	15,940.0000	16,539.0000	3.758	0	0	0
24/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	17,244.0000	16,541.0000	(4.077)	0	0	0
24/02/2006	JN05	2006/05/04			jNote	7.2960	7.3640	0.932	0.0000	0.0000	0
24/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	7,802.0000	6,485.0000	(16.880)	0	0	0
24/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	9,719.0000	11,232.0000	15.567	0	0	0
24/02/2006	JN05	2006/08/03			jNote	7.3220	7.3900	0.929	0.0000	0.0000	0
24/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	11,782.0000	10,460.0000	(11.221)	0	0	0
24/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	14,781.0000	16,284.0000	10.168	0	0	0
24/02/2006	JN05	2006/11/02			jNote	7.3540	7.4210	0.911	0.0000	0.0000	0
24/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	18,792.0000	20,278.0000	7.908	0	0	0
24/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	14,463.0000	13,171.0000	(8.933)	0	0	0
24/02/2006	JN10	2006/05/04			jNote	7.3240	7.4010	1.051	0.0000	0.0000	0
24/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	11,572.0000	14,960.0000	29.278	0	0	0
24/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	6,349.0000	4,335.0000	(31.722)	0	0	0
24/02/2006	JN10	2006/08/03			jNote	7.3360	7.4130	1.050	0.0000	0.0000	0
24/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	10,395.0000	8,189.0000	(21.222)	0	0	0
24/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	16,461.0000	19,648.0000	19.361	0	0	0

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24/02/2006	JN10	2006/11/02			jNote	7.3520	7.4270	1.020	0.0000	0.0000	0
24/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	20,355.0000	23,393.0000	14.925	0	0	0
24/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	13,169.0000	10,965.0000	(16.736)	0	0	0
24/02/2006	JROD	2006/02/28			jRod	6.6840	6.5310	(2.289)	0.0000	0.0000	0
24/02/2006	JROD	2006/03/31			jRod	6.7760	6.6210	(2.287)	0.0000	0.0000	0
24/02/2006	JROD	2006/04/28			jRod	6.8980	6.7370	(2.334)	0.0000	0.0000	0
24/02/2006	JROD	2006/05/31			jRod	6.8970	6.8180	(1.145)	0.0000	0.0000	0
24/02/2006	JROD	2006/06/30			jRod	6.9720	6.8920	(1.147)	0.0000	0.0000	0
24/02/2006	JROD	2006/07/31			jRod	7.0480	6.9640	(1.192)	0.0000	0.0000	0
24/02/2006	JROD	2006/08/31			jRod	6.9930	6.9350	(0.829)	0.0000	0.0000	0
24/02/2006	R153	2006/05/04			Bond Future	7.0730	7.1420	0.976	0.0000	0.0000	11
24/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	11,778.0000	9,941.0000	(15.597)	0	0	0
24/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	8,783.0000	10,434.0000	18.798	0	0	0
24/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,469.0000	5,488.0000	22.802	0	0	0
24/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	5,752.0000	4,547.0000	(20.949)	0	0	0
24/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	1,008.0000	1,290.0000	27.976	0	0	0
24/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	28,666.0000	26,091.0000	(8.983)	0	0	0
24/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	38,133.0000	35,413.0000	(7.133)	0	0	0
24/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	463.0000	599.0000	29.374	0	0	0
24/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
24/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	2,161.0000	2,719.0000	25.821	0	0	0
24/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	19,699.0000	17,401.0000	(11.666)	0	0	0
24/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	2,052.0000	1,475.0000	(28.119)	0	0	0
24/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	15,535.0000	17,814.0000	14.670	0	0	0
24/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	57,439.0000	54,605.0000	(4.934)	0	0	0
24/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	65.0000	87.0000	33.846	0	0	0
24/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	67,087.0000	64,237.0000	(4.248)	0	0	0

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24/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	47,788.0000	44,996.0000	(5.842)	0	0	0
24/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	86,155.0000	83,299.0000	(3.315)	0	0	0
24/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	76,667.0000	73,812.0000	(3.724)	0	0	0
24/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	213.0000	277.0000	30.047	0	0	20
24/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	17.0000	23.0000	35.294	0	0	0
24/02/2006	R153	2006/08/03			Bond Future	7.0550	7.1290	1.049	0.0000	0.0000	1
24/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	16,041.0000	14,306.0000	(10.816)	0	0	0
24/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,831.0000	6,676.0000	14.492	0	0	100
24/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	23,109.0000	21,059.0000	(8.871)	0	0	0
24/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	10,179.0000	8,832.0000	(13.233)	0	0	0
24/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	12,337.0000	13,885.0000	12.548	0	0	0
24/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,431.0000	9,591.0000	13.759	0	0	0
24/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	2,023.0000	2,334.0000	15.373	0	0	0
24/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,166.0000	1,362.0000	16.810	0	0	0
24/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	335.0000	401.0000	19.701	0	0	0
24/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	56,142.0000	53,443.0000	(4.807)	0	0	0
24/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	47,718.0000	45,134.0000	(5.415)	0	0	0
24/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	64,803.0000	62,025.0000	(4.287)	0	0	0
24/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	4,053.0000	4,661.0000	15.001	0	0	0
24/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	30,901.0000	28,613.0000	(7.404)	0	0	0
24/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	39,165.0000	36,704.0000	(6.284)	0	0	0
24/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	2,845.0000	3,280.0000	15.290	0	0	0
24/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	641.0000	758.0000	18.253	0	0	0
24/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	73,591.0000	70,762.0000	(3.844)	0	0	0
24/02/2006	R153	2006/11/02			Bond Future	7.0520	7.1310	1.120	0.0000	0.0000	0
24/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,469.0000	16,986.0000	9.807	0	0	0
24/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	48,022.0000	45,630.0000	(4.981)	0	0	0
24/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	19,153.0000	17,474.0000	(8.766)	0	0	0
24/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,878.0000	13,109.0000	10.364	0	0	0
24/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	4,849.0000	5,367.0000	10.683	0	0	100
24/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	13,549.0000	12,156.0000	(10.281)	0	0	0
24/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,393.0000	3,782.0000	11.465	0	0	0
24/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	55,325.0000	52,804.0000	(4.557)	0	0	0
24/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	9,298.0000	10,287.0000	10.637	0	0	0

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24/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	32,739.0000	30,621.0000	(6.469)	0	0	0
24/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	25,679.0000	23,758.0000	(7.481)	0	0	0
24/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	8,850.0000	7,773.0000	(12.169)	0	0	0
24/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	20,055.0000	21,887.0000	9.135	0	0	0
24/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	7,341.0000	8,133.0000	10.789	0	0	0
24/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	5,853.0000	6,488.0000	10.849	0	0	0
24/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,317.0000	2,601.0000	12.257	0	0	0
24/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	40,181.0000	37,907.0000	(5.659)	0	0	0
24/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	62,923.0000	60,298.0000	(4.172)	0	0	0
24/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	5,193.0000	4,437.0000	(14.558)	0	0	0
24/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	25,774.0000	27,927.0000	8.353	0	0	0
24/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	70,741.0000	68,033.0000	(3.828)	0	0	0
24/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,543.0000	1,745.0000	13.091	0	0	0
24/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	78,709.0000	75,938.0000	(3.521)	0	0	0
24/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,002.0000	1,141.0000	13.872	0	0	0
24/02/2006	R153	2007/02/01			Bond Future	7.0670	7.1500	1.174	0.0000	0.0000	0
24/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,121.0000	16,381.0000	8.333	0	0	0
24/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	16,063.0000	14,688.0000	(8.560)	0	0	0
24/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,378.0000	19,861.0000	8.069	0	0	0
24/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	21,413.0000	19,814.0000	(7.467)	0	0	0
24/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	27,762.0000	25,974.0000	(6.440)	0	0	0
24/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,973.0000	3,261.0000	9.687	0	0	0
24/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	75,341.0000	72,770.0000	(3.412)	0	0	0
24/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,975.0000	4,341.0000	9.208	0	0	0
24/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	68,345.0000	65,853.0000	(3.646)	0	0	0
24/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	11,379.0000	10,251.0000	(9.913)	0	0	0
24/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	27,243.0000	29,236.0000	7.316	0	0	0
24/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	22,379.0000	24,111.0000	7.739	0	0	0
24/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,943.0000	14,014.0000	8.275	0	0	0
24/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	41,489.0000	39,418.0000	(4.992)	0	0	0
24/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	7,476.0000	6,610.0000	(11.584)	0	0	0
24/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	9,849.0000	10,637.0000	8.001	0	0	0
24/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	48,678.0000	46,503.0000	(4.468)	0	0	0
24/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	5,241.0000	5,699.0000	8.739	0	0	0
24/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	61,541.0000	59,140.0000	(3.901)	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
24/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	6,815.0000	7,379.0000	8.276	0	0	0
24/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	54,970.0000	52,675.0000	(4.175)	0	0	0
24/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,743.0000	9,427.0000	7.823	0	0	0
24/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	34,490.0000	32,547.0000	(5.634)	0	0	0
24/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	11,222.0000	12,137.0000	8.154	0	0	0
24/02/2006	R157	2006/05/04			Bond Future	7.1750	7.2520	1.073	0.0000	0.0000	7
24/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	22,534.0000	27,039.0000	19.992	0	0	0
24/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	32,646.0000	27,689.0000	(15.184)	0	0	50
24/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	7,473.0000	5,419.0000	(27.486)	0	0	0
24/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	126,500.0000	119,962.0000	(5.168)	0	0	0
24/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	290.0000	415.0000	43.103	0	0	0
24/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	107,541.0000	101,033.0000	(6.052)	0	0	0
24/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	5,234.0000	6,835.0000	30.588	0	0	0
24/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	88,304.0000	81,869.0000	(7.287)	0	0	0
24/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	118.0000	170.0000	44.068	0	0	0
24/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
24/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	11.0000	17.0000	54.545	0	0	0
24/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	726.0000	1,025.0000	41.185	0	0	0
24/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	68,942.0000	62,682.0000	(9.080)	0	0	0
24/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	145,116.0000	138,562.0000	(4.516)	0	0	0
24/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	50,074.0000	44,259.0000	(11.613)	0	0	0
24/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	2,056.0000	2,800.0000	36.187	0	0	0
24/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	17,857.0000	14,217.0000	(20.384)	0	0	0
24/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	163,398.0000	156,839.0000	(4.014)	0	0	0
24/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	49.0000	71.0000	44.898	0	0	115
24/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	11,467.0000	14,387.0000	25.464	0	0	0
24/02/2006	R157	2006/08/03			Bond Future	7.1690	7.2500	1.130	0.0000	0.0000	4
24/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	40,083.0000	35,551.0000	(11.307)	0	0	0
24/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	3,872.0000	4,609.0000	19.034	0	0	0
24/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	12,807.0000	15,015.0000	17.241	0	0	0
24/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	90,394.0000	84,391.0000	(6.641)	0	0	0
24/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	55,919.0000	50,721.0000	(9.296)	0	0	0
24/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,506.0000	10,049.0000	18.140	0	0	100
24/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	747.0000	918.0000	22.892	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
24/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	160,690.0000	154,040.0000	(4.138)	0	0	0
24/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	72,858.0000	67,185.0000	(7.786)	0	0	0
24/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,700.0000	6,767.0000	18.719	0	0	0
24/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	367.0000	458.0000	24.796	0	0	0
24/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	26,397.0000	22,746.0000	(13.831)	0	0	0
24/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,446.0000	1,749.0000	20.954	0	0	0
24/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	143,152.0000	136,582.0000	(4.590)	0	0	0
24/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	15,372.0000	12,745.0000	(17.090)	0	0	0
24/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	29,576.0000	33,689.0000	13.907	0	0	0
24/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	2,660.0000	3,171.0000	19.211	0	0	0
24/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	125,583.0000	119,146.0000	(5.126)	0	0	0
24/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	108,173.0000	101,944.0000	(5.758)	0	0	0
24/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	19,657.0000	22,746.0000	15.715	0	0	0
24/02/2006	R157	2006/11/02			Bond Future	7.1720	7.2550	1.157	0.0000	0.0000	0
24/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	22,108.0000	19,268.0000	(12.846)	0	0	0
24/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	46,328.0000	42,053.0000	(9.228)	0	0	0
24/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	109,913.0000	104,094.0000	(5.294)	0	0	0
24/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	709.0000	838.0000	18.195	0	0	0
24/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	19,952.0000	22,414.0000	12.340	0	0	0
24/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	7,097.0000	8,016.0000	12.949	0	0	117
24/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	191,260.0000	184,651.0000	(3.456)	0	0	0
24/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	26,950.0000	30,082.0000	11.622	0	0	0
24/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	33,283.0000	29,678.0000	(10.831)	0	0	0
24/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,188.0000	1,390.0000	17.003	0	0	0
24/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	174,847.0000	168,312.0000	(3.738)	0	0	0
24/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	13,214.0000	11,182.0000	(15.378)	0	0	0
24/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	76,927.0000	71,685.0000	(6.814)	0	0	0
24/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	11,601.0000	13,096.0000	12.887	0	0	0
24/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	15,155.0000	17,076.0000	12.676	0	0	0
24/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	36,208.0000	40,106.0000	10.766	0	0	0
24/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	61,193.0000	56,376.0000	(7.872)	0	0	0
24/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	48,145.0000	52,850.0000	9.773	0	0	0
24/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	93,264.0000	87,695.0000	(5.971)	0	0	0
24/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	125,761.0000	119,683.0000	(4.833)	0	0	0
24/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	158,382.0000	151,954.0000	(4.059)	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
24/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	9,014.0000	10,182.0000	12.958	0	0	0
24/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,066.0000	3,525.0000	14.971	0	0	0
24/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	4,728.0000	5,387.0000	13.938	0	0	0
24/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	141,974.0000	135,695.0000	(4.423)	0	0	0
24/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,935.0000	2,244.0000	15.969	0	0	0
24/02/2006	R157	2007/02/01			Bond Future	7.1850	7.2700	1.183	0.0000	0.0000	0
24/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	50,912.0000	46,810.0000	(8.057)	0	0	0
24/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	41,234.0000	45,048.0000	9.250	0	0	0
24/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	26,464.0000	23,561.0000	(10.970)	0	0	0
24/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	65,962.0000	61,415.0000	(6.893)	0	0	0
24/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,106.0000	24,276.0000	9.816	0	0	0
24/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	81,683.0000	76,787.0000	(5.994)	0	0	0
24/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	19,007.0000	20,828.0000	9.581	0	0	0
24/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	14,700.0000	16,026.0000	9.020	0	0	0
24/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	26,232.0000	28,847.0000	9.969	0	0	0
24/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	113,979.0000	108,588.0000	(4.730)	0	0	0
24/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	97,719.0000	92,546.0000	(5.294)	0	0	0
24/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	16,571.0000	18,116.0000	9.324	0	0	0
24/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	37,920.0000	34,374.0000	(9.351)	0	0	0
24/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	32,779.0000	35,951.0000	9.677	0	0	0
24/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	11,107.0000	12,170.0000	9.571	0	0	0
24/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	128,183.0000	122,529.0000	(4.411)	0	0	0
24/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	142,817.0000	136,938.0000	(4.116)	0	0	0
24/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	3,125.0000	3,496.0000	11.872	0	0	0
24/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	4,387.0000	4,883.0000	11.306	0	0	0
24/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	172,920.0000	166,698.0000	(3.598)	0	0	0
24/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	188,187.0000	181,841.0000	(3.372)	0	0	0
24/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	157,765.0000	151,697.0000	(3.846)	0	0	0
24/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	8,271.0000	9,109.0000	10.132	0	0	0
24/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	6,069.0000	6,719.0000	10.710	0	0	0
24/02/2006	R186	2006/05/04			Bond Future	6.8700	6.9470	1.121	0.0000	0.0000	0
24/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	5.0000	7.0000	40.000	0	0	0
24/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	257,653.0000	246,856.0000	(4.191)	0	0	0
24/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	15,322.0000	11,348.0000	(25.937)	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
24/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	204,243.0000	193,479.0000	(5.270)	0	0	0
24/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	231,406.0000	220,616.0000	(4.663)	0	0	0
24/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	4,636.0000	3,020.0000	(34.858)	0	0	0
24/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	58,321.0000	67,505.0000	15.747	0	0	0
24/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	176,221.0000	165,532.0000	(6.066)	0	0	0
24/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	32,405.0000	39,230.0000	21.062	0	0	0
24/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	286.0000	395.0000	38.112	0	0	0
24/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	83.0000	118.0000	42.169	0	0	0
24/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	21.0000	31.0000	47.619	0	0	0
24/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	1,760.0000	2,353.0000	33.693	0	0	0
24/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	118,061.0000	107,855.0000	(8.645)	0	0	0
24/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	3,656.0000	4,841.0000	32.412	0	0	0
24/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	877.0000	1,177.0000	34.208	0	0	0
24/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	147,542.0000	137,042.0000	(7.117)	0	0	0
24/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	7,683.0000	9,994.0000	30.079	0	0	0
24/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	88,453.0000	78,839.0000	(10.869)	0	0	0
24/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	59,784.0000	51,296.0000	(14.198)	0	0	0
24/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	34,140.0000	27,573.0000	(19.236)	0	0	0
24/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	15,979.0000	20,213.0000	26.497	0	0	0
24/02/2006	R186	2006/08/03			Bond Future	6.8610	6.9390	1.137	0.0000	0.0000	0
24/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	3,679.0000	4,381.0000	19.081	0	0	0
24/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	43,257.0000	49,500.0000	14.432	0	0	0
24/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	246.0000	310.0000	26.016	0	0	0
24/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	282,752.0000	271,944.0000	(3.822)	0	0	0
24/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	179,698.0000	169,527.0000	(5.660)	0	0	0
24/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	27,565.0000	22,936.0000	(16.793)	0	0	0
24/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	232,192.0000	221,553.0000	(4.582)	0	0	0
24/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	257,800.0000	247,053.0000	(4.169)	0	0	0
24/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	515.0000	639.0000	24.078	0	0	0
24/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,034.0000	1,267.0000	22.534	0	0	0
24/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	1,993.0000	2,407.0000	20.773	0	0	0
24/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	153,427.0000	143,686.0000	(6.349)	0	0	0
24/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	12,783.0000	15,013.0000	17.445	0	0	0
24/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	8,978.0000	10,552.0000	17.532	0	0	0
24/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	6,505.0000	7,635.0000	17.371	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
24/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	71,640.0000	63,953.0000	(10.730)	0	0	0
24/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	206,075.0000	195,618.0000	(5.074)	0	0	0
24/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	98,237.0000	89,595.0000	(8.797)	0	0	0
24/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	18,656.0000	21,842.0000	17.078	0	0	0
24/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	27,879.0000	32,410.0000	16.252	0	0	0
24/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	47,165.0000	40,825.0000	(13.442)	0	0	0
24/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	125,729.0000	116,431.0000	(7.395)	0	0	0
24/02/2006	R186	2006/11/02			Bond Future	6.8540	6.9340	1.167	0.0000	0.0000	0
24/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	83,077.0000	75,657.0000	(8.931)	0	0	0
24/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	22,786.0000	19,211.0000	(15.689)	0	0	0
24/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	161,631.0000	152,339.0000	(5.749)	0	0	0
24/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	53,586.0000	59,631.0000	11.281	0	0	0
24/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	18,187.0000	20,425.0000	12.305	0	0	0
24/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	135,080.0000	126,242.0000	(6.543)	0	0	0
24/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	38,853.0000	43,578.0000	12.161	0	0	0
24/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	22,909.0000	25,754.0000	12.419	0	0	0
24/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	38,990.0000	33,960.0000	(12.901)	0	0	0
24/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	73,410.0000	80,910.0000	10.217	0	0	0
24/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	58,967.0000	52,617.0000	(10.769)	0	0	0
24/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	14,760.0000	16,544.0000	12.087	0	0	0
24/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	29,513.0000	33,169.0000	12.388	0	0	0
24/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	185,774.0000	176,001.0000	(5.261)	0	0	0
24/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	108,716.0000	100,485.0000	(7.571)	0	0	0
24/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	210,291.0000	200,142.0000	(4.826)	0	0	0
24/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	9,986.0000	11,289.0000	13.048	0	0	0
24/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	259,302.0000	248,658.0000	(4.105)	0	0	0
24/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	2,701.0000	3,133.0000	15.994	0	0	0
24/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	4,270.0000	4,911.0000	15.012	0	0	0
24/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	6,604.0000	7,530.0000	14.022	0	0	0
24/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	234,882.0000	224,447.0000	(4.443)	0	0	0
24/02/2006	R186	2007/02/01			Bond Future	6.8520	6.9330	1.182	0.0000	0.0000	0
24/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	25,830.0000	28,420.0000	10.027	0	0	0
24/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	168,364.0000	159,401.0000	(5.324)	0	0	0
24/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	142,148.0000	133,608.0000	(6.008)	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
24/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	22,265.0000	24,432.0000	9.733	0	0	0
24/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	45,384.0000	40,211.0000	(11.398)	0	0	0
24/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	115,966.0000	107,976.0000	(6.890)	0	0	0
24/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	59,588.0000	65,544.0000	9.995	0	0	0
24/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	191,078.0000	181,639.0000	(4.940)	0	0	0
24/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	237,586.0000	227,431.0000	(4.274)	0	0	0
24/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	214,232.0000	204,398.0000	(4.590)	0	0	0
24/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	5,745.0000	6,463.0000	12.498	0	0	0
24/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	260,931.0000	250,520.0000	(3.990)	0	0	0
24/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	8,249.0000	9,223.0000	11.807	0	0	0
24/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	78,084.0000	85,349.0000	9.304	0	0	0
24/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	11,666.0000	12,961.0000	11.101	0	0	0
24/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	16,244.0000	17,934.0000	10.404	0	0	0
24/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	28,145.0000	24,281.0000	(13.729)	0	0	0
24/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	30,521.0000	33,660.0000	10.285	0	0	0
24/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	36,912.0000	40,772.0000	10.457	0	0	0
24/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	45,628.0000	50,424.0000	10.511	0	0	0
24/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	90,347.0000	83,077.0000	(8.047)	0	0	0
24/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	65,863.0000	59,530.0000	(9.615)	0	0	0
24/02/2006	R194	2006/05/04			Bond Future	6.8990	6.9610	0.899	0.0000	0.0000	50
24/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	150.0000	196.0000	30.667	0	0	0
24/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,747.0000	3,114.0000	(16.894)	0	0	0
24/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	365.0000	470.0000	28.767	0	0	0
24/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	1,997.0000	2,439.0000	22.133	0	0	0
24/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	10,720.0000	9,751.0000	(9.039)	0	0	0
24/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	14,773.0000	13,744.0000	(6.965)	0	0	0
24/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	6,934.0000	6,087.0000	(12.215)	0	0	0
24/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	18,930.0000	17,874.0000	(5.578)	0	0	0
24/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	869.0000	1,097.0000	26.237	0	0	0
24/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	62.0000	81.0000	30.645	0	0	0
24/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	35,618.0000	34,544.0000	(3.015)	0	0	0
24/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
24/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	31,466.0000	30,392.0000	(3.413)	0	0	0
24/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	390.0000	263.0000	(32.564)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	11,384.0000	12,437.0000	9.250	0	0	0
24/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	48.0000	27.0000	(43.750)	0	0	0
24/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	7.0000	9.0000	28.571	0	0	0
24/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	7,341.0000	8,288.0000	12.900	0	0	0
24/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	4,117.0000	4,833.0000	17.391	0	0	0
24/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,529.0000	1,170.0000	(23.479)	0	0	0
24/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	27.0000	35.0000	29.630	0	0	0
24/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	23,116.0000	22,050.0000	(4.612)	0	0	0
24/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	27,295.0000	26,223.0000	(3.927)	0	0	0
24/02/2006	R194	2006/08/03			Bond Future	6.8270	6.9000	1.069	0.0000	0.0000	0
24/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	11,544.0000	10,677.0000	(7.510)	0	0	0
24/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,479.0000	1,709.0000	15.551	0	0	0
24/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	4,709.0000	5,316.0000	12.890	0	0	0
24/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	5,807.0000	5,160.0000	(11.142)	0	0	0
24/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	14,791.0000	13,856.0000	(6.321)	0	0	0
24/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,549.0000	3,058.0000	(13.835)	0	0	0
24/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	18,185.0000	17,203.0000	(5.400)	0	0	0
24/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	8,481.0000	7,707.0000	(9.126)	0	0	0
24/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,020.0000	1,183.0000	15.980	0	0	0
24/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,206.0000	3,658.0000	14.099	0	0	0
24/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	726.0000	842.0000	15.978	0	0	0
24/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,139.0000	2,463.0000	15.147	0	0	0
24/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	21,645.0000	20,629.0000	(4.694)	0	0	0
24/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	32,109.0000	31,027.0000	(3.370)	0	0	0
24/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	516.0000	598.0000	15.891	0	0	0
24/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	289.0000	339.0000	17.301	0	0	0
24/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	155.0000	183.0000	18.065	0	0	0
24/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	28,569.0000	27,500.0000	(3.742)	0	0	0
24/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	25,070.0000	24,021.0000	(4.184)	0	0	0
24/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	79.0000	94.0000	18.987	0	0	0
24/02/2006	R194	2006/11/02			Bond Future	6.7750	6.8600	1.255	0.0000	0.0000	0
24/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	9,341.0000	8,629.0000	(7.622)	0	0	0
24/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,155.0000	4,610.0000	10.951	0	0	0
24/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	7,014.0000	6,387.0000	(8.939)	0	0	0

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24/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,319.0000	5,876.0000	10.472	0	0	0
24/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	5,001.0000	4,476.0000	(10.498)	0	0	0
24/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,319.0000	3,688.0000	11.118	0	0	0
24/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	878.0000	990.0000	12.756	0	0	0
24/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,805.0000	7,476.0000	9.860	0	0	0
24/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	3,296.0000	2,885.0000	(12.470)	0	0	0
24/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	11,851.0000	11,069.0000	(6.599)	0	0	0
24/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	8,665.0000	9,454.0000	9.106	0	0	0
24/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	995.0000	814.0000	(18.191)	0	0	0
24/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,951.0000	1,659.0000	(14.967)	0	0	0
24/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,679.0000	2,979.0000	11.198	0	0	0
24/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	10,928.0000	11,828.0000	8.236	0	0	0
24/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,187.0000	2,431.0000	11.157	0	0	0
24/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	14,495.0000	13,659.0000	(5.768)	0	0	0
24/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,266.0000	1,417.0000	11.927	0	0	0
24/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	19,807.0000	18,877.0000	(4.695)	0	0	0
24/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	22,515.0000	21,546.0000	(4.304)	0	0	0
24/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	17,214.0000	16,332.0000	(5.124)	0	0	0
24/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,783.0000	1,982.0000	11.161	0	0	0
24/02/2006	R194	2007/02/01			Bond Future	6.7480	6.8450	1.437	0.0000	0.0000	0
24/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	13,518.0000	12,801.0000	(5.304)	0	0	0
24/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,009.0000	8,675.0000	8.316	0	0	0
24/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	7,418.0000	6,851.0000	(7.644)	0	0	0
24/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,717.0000	7,299.0000	8.665	0	0	0
24/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,819.0000	5,253.0000	9.006	0	0	0
24/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	4,150.0000	3,730.0000	(10.120)	0	0	0
24/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,242.0000	3,526.0000	8.760	0	0	0
24/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,664.0000	3,989.0000	8.870	0	0	0
24/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	15,744.0000	14,993.0000	(4.770)	0	0	0
24/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,694.0000	6,197.0000	8.834	0	0	0
24/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,332.0000	2,542.0000	9.005	0	0	0
24/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,181.0000	4,556.0000	8.969	0	0	0
24/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	17,679.0000	16,887.0000	(4.480)	0	0	0
24/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	5,714.0000	5,216.0000	(8.715)	0	0	0
24/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,844.0000	2,509.0000	(11.779)	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
24/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,427.0000	1,569.0000	9.951	0	0	0
24/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	21,808.0000	20,948.0000	(3.944)	0	0	0
24/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	9,349.0000	8,722.0000	(6.707)	0	0	0
24/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,835.0000	2,009.0000	9.482	0	0	0
24/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	19,704.0000	18,876.0000	(4.202)	0	0	0
24/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,928.0000	3,178.0000	8.538	0	0	0
24/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	9,524.0000	10,280.0000	7.938	0	0	0
24/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	11,391.0000	10,715.0000	(5.935)	0	0	0
24/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,751.0000	1,506.0000	(13.992)	0	0	0
24/02/2006	R201	2006/05/04			Bond Future	7.1510	7.2330	1.147	0.0000	0.0000	0
24/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	86,782.0000	81,348.0000	(6.262)	0	0	0
24/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	101,674.0000	96,182.0000	(5.402)	0	0	0
24/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	251.0000	341.0000	35.857	0	0	0
24/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	116,391.0000	110,877.0000	(4.737)	0	0	0
24/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	23.0000	33.0000	43.478	0	0	0
24/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	80.0000	112.0000	40.000	0	0	0
24/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	6.0000	8.0000	33.333	0	0	0
24/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	130,867.0000	125,346.0000	(4.219)	0	0	0
24/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	2,023.0000	2,711.0000	34.009	0	0	0
24/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	56,498.0000	51,323.0000	(9.160)	0	0	0
24/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	41,571.0000	36,736.0000	(11.631)	0	0	0
24/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	489.0000	665.0000	35.992	0	0	0
24/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	27,459.0000	23,254.0000	(15.314)	0	0	0
24/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,192.0000	5,511.0000	31.465	0	0	0
24/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	71,662.0000	66,315.0000	(7.461)	0	0	0
24/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	983.0000	1,332.0000	35.504	0	0	0
24/02/2006	R201	2006/08/03			Bond Future	7.1470	7.2320	1.189	0.0000	0.0000	0
24/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	767.0000	936.0000	22.034	0	0	0
24/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,417.0000	1,705.0000	20.325	0	0	0
24/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	128,803.0000	123,299.0000	(4.273)	0	0	0
24/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	396.0000	490.0000	23.737	0	0	0
24/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	101,121.0000	95,811.0000	(5.251)	0	0	0
24/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	114,957.0000	109,528.0000	(4.723)	0	0	0
24/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	87,445.0000	82,312.0000	(5.870)	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
24/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	2,503.0000	2,969.0000	18.618	0	0	0
24/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	73,271.0000	68,311.0000	(6.769)	0	0	0
24/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	3,374.0000	4,012.0000	18.909	0	0	0
24/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	32,597.0000	28,775.0000	(11.725)	0	0	0
24/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	45,546.0000	41,201.0000	(9.540)	0	0	0
24/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,585.0000	11,360.0000	18.519	0	0	0
24/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	4,662.0000	5,551.0000	19.069	0	0	0
24/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	6,607.0000	7,860.0000	18.965	0	0	0
24/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	59,227.0000	54,518.0000	(7.951)	0	0	0
24/02/2006	R201	2006/11/02			Bond Future	7.1470	7.2360	1.245	0.0000	0.0000	0
24/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	127,565.0000	122,146.0000	(4.248)	0	0	0
24/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	62,862.0000	58,414.0000	(7.076)	0	0	0
24/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	11,915.0000	13,524.0000	13.504	0	0	0
24/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	15,182.0000	17,227.0000	13.470	0	0	0
24/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	36,543.0000	40,515.0000	10.869	0	0	0
24/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	37,661.0000	33,983.0000	(9.766)	0	0	0
24/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	10,542.0000	8,791.0000	(16.610)	0	0	0
24/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,932.0000	2,237.0000	15.787	0	0	0
24/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,535.0000	10,811.0000	13.382	0	0	0
24/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	76,103.0000	71,402.0000	(6.177)	0	0	0
24/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	49,962.0000	45,847.0000	(8.236)	0	0	0
24/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	89,507.0000	84,615.0000	(5.465)	0	0	0
24/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	7,776.0000	8,799.0000	13.156	0	0	0
24/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	17,870.0000	15,413.0000	(13.749)	0	0	0
24/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	114,659.0000	109,373.0000	(4.610)	0	0	0
24/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	27,407.0000	30,674.0000	11.920	0	0	0
24/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,959.0000	3,397.0000	14.802	0	0	0
24/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	27,034.0000	23,921.0000	(11.515)	0	0	0
24/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	4,424.0000	5,035.0000	13.811	0	0	0
24/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	20,413.0000	23,024.0000	12.791	0	0	0
24/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	101,931.0000	96,819.0000	(5.015)	0	0	0
24/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	6,455.0000	7,286.0000	12.874	0	0	0
24/02/2006	R201	2007/02/01			Bond Future	7.1560	7.2470	1.272	0.0000	0.0000	0
24/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	52,986.0000	49,068.0000	(7.394)	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
24/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	14,055.0000	15,549.0000	10.630	0	0	0
24/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	65,556.0000	61,344.0000	(6.425)	0	0	0
24/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	78,368.0000	73,925.0000	(5.669)	0	0	0
24/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	16,413.0000	18,201.0000	10.894	0	0	0
24/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	12,207.0000	13,469.0000	10.338	0	0	0
24/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	8,042.0000	8,899.0000	10.657	0	0	0
24/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	10,760.0000	11,838.0000	10.019	0	0	0
24/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	4,284.0000	4,796.0000	11.951	0	0	0
24/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	126,520.0000	121,327.0000	(4.104)	0	0	0
24/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	5,917.0000	6,585.0000	11.290	0	0	0
24/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	114,510.0000	109,472.0000	(4.400)	0	0	0
24/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	102,745.0000	97,896.0000	(4.719)	0	0	0
24/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	91,320.0000	86,693.0000	(5.067)	0	0	0
24/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	13,518.0000	11,615.0000	(14.078)	0	0	0
24/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	39,440.0000	43,243.0000	9.642	0	0	0
24/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	19,563.0000	21,728.0000	11.067	0	0	0
24/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	40,936.0000	37,394.0000	(8.653)	0	0	0
24/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	30,510.0000	27,446.0000	(10.043)	0	0	0
24/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	24,617.0000	27,259.0000	10.732	0	0	0
24/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	31,132.0000	34,327.0000	10.263	0	0	0
24/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	21,263.0000	18,752.0000	(11.809)	0	0	0
24/02/2006	R203	2006/05/04			Bond Future	7.1650	7.2470	1.144	0.0000	0.0000	0
24/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,393.0000	2,020.0000	45.011	0	0	0
24/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	47,430.0000	41,442.0000	(12.625)	0	0	0
24/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	17,547.0000	13,831.0000	(21.177)	0	0	0
24/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	65,272.0000	58,855.0000	(9.831)	0	0	0
24/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	10,693.0000	13,590.0000	27.092	0	0	0
24/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	69.0000	116.0000	68.116	0	0	0
24/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	83,415.0000	76,848.0000	(7.873)	0	0	0
24/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	353.0000	550.0000	55.807	0	0	0
24/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	31,002.0000	25,915.0000	(16.409)	0	0	0
24/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	4,315.0000	5,843.0000	35.411	0	0	0
24/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
24/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	8,265.0000	6,052.0000	(26.776)	0	0	0
24/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	11.0000	19.0000	72.727	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
24/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	21,736.0000	26,138.0000	20.252	0	0	0
24/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	118,882.0000	112,270.0000	(5.562)	0	0	0
24/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	136,014.0000	129,400.0000	(4.863)	0	0	0
24/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	101,339.0000	94,734.0000	(6.518)	0	0	0
24/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/02/2006	R203	2006/08/03			Bond Future	7.1600	7.2440	1.173	0.0000	0.0000	0
24/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	51,113.0000	45,722.0000	(10.547)	0	0	0
24/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	66,945.0000	60,987.0000	(8.900)	0	0	0
24/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	10,160.0000	12,228.0000	20.354	0	0	0
24/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,123.0000	1,483.0000	32.057	0	0	0
24/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	24,794.0000	21,137.0000	(14.750)	0	0	0
24/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	17,645.0000	20,662.0000	17.098	0	0	0
24/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,576.0000	3,293.0000	27.834	0	0	0
24/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	36,844.0000	32,238.0000	(12.501)	0	0	0
24/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	15,401.0000	12,741.0000	(17.272)	0	0	0
24/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	5,359.0000	6,643.0000	23.960	0	0	0
24/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	83,667.0000	77,352.0000	(7.548)	0	0	0
24/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	28,266.0000	32,280.0000	14.201	0	0	0
24/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	100,731.0000	94,218.0000	(6.466)	0	0	0
24/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	443.0000	604.0000	36.343	0	0	0
24/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	158.0000	222.0000	40.506	0	0	0
24/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	134,584.0000	127,933.0000	(4.942)	0	0	0
24/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	117,772.0000	111,163.0000	(5.612)	0	0	0
24/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	51.0000	74.0000	45.098	0	0	0
24/02/2006	R203	2006/11/02			Bond Future	7.1620	7.2490	1.215	0.0000	0.0000	0
24/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	14,595.0000	16,929.0000	15.992	0	0	0
24/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,456.0000	1,835.0000	26.030	0	0	0
24/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	40,707.0000	36,240.0000	(10.974)	0	0	0
24/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	116,453.0000	109,854.0000	(5.667)	0	0	0
24/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	32,927.0000	36,869.0000	11.972	0	0	0
24/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	701.0000	904.0000	28.959	0	0	0
24/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	22,491.0000	25,615.0000	13.890	0	0	0
24/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	20,111.0000	17,251.0000	(14.221)	0	0	0
24/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	29,371.0000	25,693.0000	(12.523)	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
24/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	100,112.0000	93,690.0000	(6.415)	0	0	0
24/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	2,838.0000	3,499.0000	23.291	0	0	0
24/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	61,521.0000	66,906.0000	8.753	0	0	0
24/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	5,198.0000	6,275.0000	20.720	0	0	0
24/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	7,876.0000	6,459.0000	(17.991)	0	0	0
24/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	12,993.0000	10,907.0000	(16.055)	0	0	0
24/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	45,979.0000	50,696.0000	10.259	0	0	0
24/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	53,860.0000	48,697.0000	(9.586)	0	0	0
24/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	83,993.0000	77,853.0000	(7.310)	0	0	0
24/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	68,437.0000	62,712.0000	(8.365)	0	0	0
24/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	8,965.0000	10,604.0000	18.282	0	0	0
24/02/2006	R203	2007/02/01			Bond Future	7.1720	7.2600	1.227	0.0000	0.0000	0
24/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	27,339.0000	30,491.0000	11.529	0	0	0
24/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	33,334.0000	29,725.0000	(10.827)	0	0	0
24/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	16,981.0000	14,713.0000	(13.356)	0	0	0
24/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	64,857.0000	69,942.0000	7.840	0	0	0
24/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	11,359.0000	9,684.0000	(14.746)	0	0	0
24/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	50,182.0000	54,674.0000	8.951	0	0	0
24/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	44,074.0000	39,801.0000	(9.695)	0	0	0
24/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	24,284.0000	21,358.0000	(12.049)	0	0	0
24/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	19,158.0000	21,644.0000	12.976	0	0	0
24/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	37,658.0000	41,492.0000	10.181	0	0	0
24/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	56,335.0000	51,455.0000	(8.662)	0	0	0
24/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	1,793.0000	2,181.0000	21.640	0	0	0
24/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	130,677.0000	124,149.0000	(4.996)	0	0	0
24/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	985.0000	1,217.0000	23.553	0	0	0
24/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,129.0000	3,747.0000	19.751	0	0	0
24/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	99,493.0000	93,351.0000	(6.173)	0	0	0
24/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	115,013.0000	108,640.0000	(5.541)	0	0	0
24/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	84,349.0000	78,527.0000	(6.902)	0	0	0
24/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	12,931.0000	14,811.0000	14.539	0	0	0
24/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	5,233.0000	6,170.0000	17.906	0	0	0
24/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	69,860.0000	64,459.0000	(7.731)	0	0	0
24/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	8,394.0000	9,753.0000	16.190	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
24/02/2006	R204	2006/05/04			Bond Future	7.1510	7.2270	1.063	0.0000	0.0000	0
24/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	70,184.0000	63,855.0000	(9.018)	0	0	0
24/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	367.0000	550.0000	49.864	0	0	0
24/02/2006	R204	2006/08/03			Bond Future	7.1470	7.2270	1.119	0.0000	0.0000	0
24/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	2,746.0000	3,459.0000	25.965	0	0	0
24/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	72,039.0000	65,985.0000	(8.404)	0	0	0
24/02/2006	R204	2006/11/02			Bond Future	7.1480	7.2290	1.133	0.0000	0.0000	0
24/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	141,685.0000	135,049.0000	(4.684)	0	0	0
24/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	59,202.0000	54,083.0000	(8.647)	0	0	0
24/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	49,488.0000	54,054.0000	9.226	0	0	0
24/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	33,265.0000	29,549.0000	(11.171)	0	0	0
24/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	15,433.0000	13,240.0000	(14.210)	0	0	0
24/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	35,767.0000	39,587.0000	10.680	0	0	0
24/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	9,657.0000	8,122.0000	(15.895)	0	0	0
24/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	457.0000	580.0000	26.915	0	0	0
24/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	23,268.0000	20,329.0000	(12.631)	0	0	0
24/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	10,303.0000	11,943.0000	15.918	0	0	0
24/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	45,333.0000	40,871.0000	(9.843)	0	0	0
24/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	24,763.0000	27,806.0000	12.288	0	0	0
24/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	74,486.0000	68,831.0000	(7.592)	0	0	0
24/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	16,370.0000	18,668.0000	14.038	0	0	0
24/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	65,840.0000	71,065.0000	7.936	0	0	0
24/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	6,160.0000	7,263.0000	17.906	0	0	0
24/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	124,648.0000	118,122.0000	(5.236)	0	0	0
24/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	1,874.0000	2,291.0000	22.252	0	0	0
24/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	952.0000	1,185.0000	24.475	0	0	0
24/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	90,751.0000	84,691.0000	(6.678)	0	0	0
24/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	107,586.0000	101,243.0000	(5.896)	0	0	0
24/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	3,492.0000	4,191.0000	20.017	0	0	0
24/02/2006	R204	2007/02/01			Bond Future	7.1550	7.2370	1.146	0.0000	0.0000	0
24/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	13,667.0000	15,496.0000	13.383	0	0	0
24/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	61,335.0000	56,422.0000	(8.010)	0	0	0
24/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	18,937.0000	16,601.0000	(12.336)	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
24/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	75,737.0000	70,316.0000	(7.158)	0	0	0
24/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	53,086.0000	57,494.0000	8.304	0	0	0
24/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	8,887.0000	10,209.0000	14.876	0	0	0
24/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	139,966.0000	133,451.0000	(4.655)	0	0	0
24/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	107,121.0000	100,980.0000	(5.733)	0	0	0
24/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,062.0000	1,290.0000	21.469	0	0	0
24/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	68,719.0000	73,723.0000	7.282	0	0	0
24/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,922.0000	2,301.0000	19.719	0	0	0
24/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	123,487.0000	117,123.0000	(5.154)	0	0	0
24/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,335.0000	3,938.0000	18.081	0	0	0
24/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	5,556.0000	6,469.0000	16.433	0	0	0
24/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	12,767.0000	11,029.0000	(13.613)	0	0	0
24/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	91,107.0000	85,277.0000	(6.399)	0	0	0
24/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	39,791.0000	43,543.0000	9.429	0	0	0
24/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	26,889.0000	23,898.0000	(11.124)	0	0	0
24/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	20,230.0000	22,653.0000	11.977	0	0	0
24/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	48,222.0000	43,902.0000	(8.959)	0	0	0
24/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	28,870.0000	31,946.0000	10.655	0	0	0
24/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	36,676.0000	33,009.0000	(9.998)	0	0	0
24/02/2006	R207	2006/05/04			Bond Future	7.1250	7.1980	1.025	0.0000	0.0000	0
24/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	335.0000	495.0000	47.761	0	0	0
24/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	72,871.0000	66,695.0000	(8.475)	0	0	0
24/02/2006	R207	2006/08/03			Bond Future	7.1220	7.1970	1.053	0.0000	0.0000	0
24/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	2,619.0000	3,253.0000	24.208	0	0	0
24/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	74,650.0000	68,846.0000	(7.775)	0	0	0
24/02/2006	R207	2006/11/02			Bond Future	7.1210	7.1980	1.081	0.0000	0.0000	0
24/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	5,560.0000	7,130.0000	28.237	0	0	0
24/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	37,194.0000	32,227.0000	(13.354)	0	0	0
24/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	22,903.0000	26,900.0000	17.452	0	0	0
24/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	12,131.0000	14,848.0000	22.397	0	0	0
24/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	23,049.0000	19,230.0000	(16.569)	0	0	0
24/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	12,516.0000	9,977.0000	(20.286)	0	0	0
24/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	90,611.0000	84,175.0000	(7.103)	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
24/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	144,502.0000	137,967.0000	(4.522)	0	0	0
24/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	72,080.0000	65,848.0000	(8.646)	0	0	0
24/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	717.0000	1,021.0000	42.399	0	0	0
24/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	38,111.0000	43,231.0000	13.434	0	0	0
24/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	5,809.0000	4,393.0000	(24.376)	0	0	0
24/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
24/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	53,949.0000	48,172.0000	(10.708)	0	0	0
24/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	198.0000	298.0000	50.505	0	0	0
24/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	9.0000	15.0000	66.667	0	0	0
24/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	2,174.0000	2,933.0000	34.913	0	0	0
24/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	126,975.0000	120,445.0000	(5.143)	0	0	0
24/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	108,988.0000	102,479.0000	(5.972)	0	0	0
24/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	46.0000	73.0000	58.696	0	0	0
24/02/2006	R207	2007/02/01			Bond Future	7.1250	7.2030	1.095	0.0000	0.0000	0
24/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	28,413.0000	31,303.0000	10.171	0	0	0
24/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	8,681.0000	9,908.0000	14.134	0	0	0
24/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	13,376.0000	15,080.0000	12.739	0	0	0
24/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	94,511.0000	88,815.0000	(6.027)	0	0	0
24/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	78,916.0000	73,602.0000	(6.734)	0	0	0
24/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	64,230.0000	59,394.0000	(7.529)	0	0	0
24/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	28,693.0000	25,694.0000	(10.452)	0	0	0
24/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	38,867.0000	35,217.0000	(9.391)	0	0	0
24/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	3,252.0000	3,809.0000	17.128	0	0	0
24/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	110,691.0000	104,707.0000	(5.406)	0	0	0
24/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	39,293.0000	42,834.0000	9.012	0	0	0
24/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	52,607.0000	56,788.0000	7.948	0	0	0
24/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	50,784.0000	46,510.0000	(8.416)	0	0	0
24/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	143,709.0000	137,379.0000	(4.405)	0	0	0
24/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	19,851.0000	22,117.0000	11.415	0	0	0
24/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	1,875.0000	2,225.0000	18.667	0	0	0
24/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	127,169.0000	120,978.0000	(4.868)	0	0	0
24/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,038.0000	1,248.0000	20.231	0	0	0
24/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	5,420.0000	6,265.0000	15.590	0	0	0
24/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	20,359.0000	18,000.0000	(11.587)	0	0	0
24/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	13,837.0000	12,066.0000	(12.799)	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
24/02/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	68,344.0000	73,113.0000	6.978	0	0	0
Grand Total:										1,874