

Derivatives High/Low Report

High/Low for 19/01/2006

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
19/01/2006	GOVI 2006/02/02			jGovi	237.5100	237.9370	0.180	0.0000	0.0000	506
19/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	75,454.0000	79,578.0000	5.466	0	0	0
19/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	354.0000	208.0000	(41.243)	0	0	0
19/01/2006	GOVI 2006/05/04			jGovi	241.6830	242.1410	0.190	0.0000	0.0000	220
19/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	809.0000	656.0000	(18.912)	0	0	0
19/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	117,639.0000	122,066.0000	3.763	0	0	0
19/01/2006	GOVI 2006/08/03			jGovi	245.9620	246.4900	0.215	0.0000	0.0000	0
19/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	160,735.0000	165,845.0000	3.179	0	0	0
19/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	1,115.0000	945.0000	(15.247)	0	0	0
19/01/2006	GOVI 2006/11/02			jGovi	250.2980	250.8930	0.238	0.0000	0.0000	0
19/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	789.0000	669.0000	(15.209)	0	0	0
19/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	203,769.0000	209,599.0000	2.861	0	0	0
19/01/2006	GOVI 2007/02/01			jGovi	0.0000	255.2990	100.000	0.0000	0.0000	0
19/01/2006	GOVI 2007/02/01	230.00	Call	jGovi	0.0000	253,902.0000	100.000	0	0	0
19/01/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	912.0000	100.000	0	0	0
19/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
19/01/2006	J153 2010/08/31			jSwap	7.2460	7.2130	(0.455)	0.0000	0.0000	0
19/01/2006	J157 2015/09/15			jSwap	7.4410	7.4070	(0.457)	0.0000	0.0000	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
19/01/2006	J186	2026/12/21			jSwap	7.0620	7.0210	(0.581)	0.0000	0.0000	0
19/01/2006	J194	2008/02/28			jSwap	7.1110	7.0900	(0.295)	0.0000	0.0000	0
19/01/2006	J201	2014/12/22			jSwap	7.4300	7.3950	(0.471)	0.0000	0.0000	0
19/01/2006	J203	2017/09/15			jSwap	7.3920	7.3590	(0.446)	0.0000	0.0000	0
19/01/2006	J204	2018/12/21			jSwap	7.3850	7.3500	(0.474)	0.0000	0.0000	0
19/01/2006	J207	2020/01/15			jSwap	7.3600	7.3250	(0.476)	0.0000	0.0000	0
19/01/2006	JBAR	2005/03/16			jBar	7.0000	7.0290	0.414	0.0000	0.0000	0
19/01/2006	JFRA	2006/02/02			jFra	7.0320	7.0670	0.498	0.0000	0.0000	0
19/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	31.0000	39.0000	25.806	0	0	0
19/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	565.0000	488.0000	(13.628)	0	0	0
19/01/2006	JFRA	2006/05/04			jFra	6.8470	6.8550	0.117	0.0000	0.0000	0
19/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	502.0000	507.0000	0.996	0	0	0
19/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	877.0000	863.0000	(1.596)	0	0	0
19/01/2006	JFRA	2006/08/03			jFra	6.8830	6.8770	(0.087)	0.0000	0.0000	0
19/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	874.0000	865.0000	(1.030)	0	0	0
19/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,161.0000	1,167.0000	0.517	0	0	0
19/01/2006	JFRA	2006/11/02			jFra	6.9800	6.9550	(0.358)	0.0000	0.0000	0
19/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,262.0000	1,230.0000	(2.536)	0	0	0
19/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,311.0000	1,340.0000	2.212	0	0	0
19/01/2006	JFRA	2007/02/01			jFra	7.1290	7.0900	(0.547)	0.0000	0.0000	500
19/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,979.0000	2,035.0000	2.830	0	0	0
19/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,070.0000	1,030.0000	(3.738)	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
19/01/2006	JFRA	2007/05/03			jFra	7.2600	7.2210	(0.537)	0.0000	0.0000	0
19/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,986.0000	2,038.0000	2.618	0	0	0
19/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,398.0000	1,354.0000	(3.147)	0	0	0
19/01/2006	JFRA	2007/08/02			jFra	7.3240	7.2870	(0.505)	0.0000	0.0000	0
19/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,623.0000	1,580.0000	(2.649)	0	0	0
19/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,054.0000	2,101.0000	2.288	0	0	0
19/01/2006	JFRA	2007/11/01			jFra	7.3270	7.3300	0.041	0.0000	0.0000	0
19/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,305.0000	2,299.0000	(0.260)	0	0	0
19/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,849.0000	1,852.0000	0.162	0	0	0
19/01/2006	JN02	2006/02/02			jNote	7.0940	7.0820	(0.169)	0.0000	0.0000	0
19/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	3,799.0000	3,902.0000	2.711	0	0	0
19/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	885.0000	769.0000	(13.107)	0	0	0
19/01/2006	JN02	2006/05/04			jNote	0.0000	7.1180	100.000	0.0000	0.0000	0
19/01/2006	JN02	2006/05/04	7.25	Put	Option on jNote	0.0000	11,952.0000	100.000	0	0	0
19/01/2006	JN02	2006/05/04	7.25	Call	Option on jNote	0.0000	9,555.0000	100.000	0	0	0
19/01/2006	JN02	2006/08/03			jNote	0.0000	7.1950	100.000	0.0000	0.0000	0
19/01/2006	JN02	2006/08/03	7.25	Call	Option on jNote	0.0000	14,117.0000	100.000	0	0	0
19/01/2006	JN02	2006/08/03	7.25	Put	Option on jNote	0.0000	15,142.0000	100.000	0	0	0
19/01/2006	JN02	2006/11/02			jNote	0.0000	7.2730	100.000	0.0000	0.0000	0
19/01/2006	JN02	2006/11/02	7.25	Put	Option on jNote	0.0000	17,467.0000	100.000	0	0	0
19/01/2006	JN02	2006/11/02	7.25	Call	Option on jNote	0.0000	17,900.0000	100.000	0	0	0
19/01/2006	JN05	2006/02/02			jNote	7.4190	7.3750	(0.593)	0.0000	0.0000	0
19/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	14,264.0000	15,912.0000	11.554	0	0	0
19/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	477.0000	280.0000	(41.300)	0	0	0
19/01/2006	JN05	2006/05/04			jNote	0.0000	7.4120	100.000	0.0000	0.0000	0
19/01/2006	JN05	2006/05/04	7.25	Call	Option on jNote	0.0000	14,372.0000	100.000	0	0	0
19/01/2006	JN05	2006/05/04	7.25	Put	Option on jNote	0.0000	7,627.0000	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
19/01/2006	JN05	2006/08/03			jNote	0.0000	7.4610	100.000	0.0000	0.0000	0
19/01/2006	JN05	2006/08/03	7.25	Call	Option on jNote	0.0000	19,357.0000	100.000	0	0	0
19/01/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	10,585.0000	100.000	0	0	0
19/01/2006	JN05	2006/11/02			jNote	0.0000	7.5100	100.000	0.0000	0.0000	0
19/01/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	12,712.0000	100.000	0	0	0
19/01/2006	JN05	2006/11/02	7.25	Call	Option on jNote	0.0000	23,521.0000	100.000	0	0	0
19/01/2006	JN10	2006/02/02			jNote	7.5390	7.4990	(0.531)	0.0000	0.0000	0
19/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	32,480.0000	35,254.0000	8.541	0	0	0
19/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	161.0000	80.0000	(50.311)	0	0	0
19/01/2006	JN10	2006/05/04			jNote	0.0000	7.5140	100.000	0.0000	0.0000	0
19/01/2006	JN10	2006/05/04	7.25	Call	Option on jNote	0.0000	22,329.0000	100.000	0	0	0
19/01/2006	JN10	2006/05/04	7.25	Put	Option on jNote	0.0000	3,817.0000	100.000	0	0	0
19/01/2006	JN10	2006/08/03			jNote	0.0000	7.5360	100.000	0.0000	0.0000	0
19/01/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	6,609.0000	100.000	0	0	0
19/01/2006	JN10	2006/08/03	7.25	Call	Option on jNote	0.0000	26,631.0000	100.000	0	0	0
19/01/2006	JN10	2006/11/02			jNote	0.0000	7.5580	100.000	0.0000	0.0000	0
19/01/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	8,807.0000	100.000	0	0	0
19/01/2006	JN10	2006/11/02	7.25	Call	Option on jNote	0.0000	30,307.0000	100.000	0	0	0
19/01/2006	JROD	2006/01/31			jRod	6.6710	6.6740	0.045	0.0000	0.0000	0
19/01/2006	JROD	2006/02/28			jRod	6.7400	6.7370	(0.045)	0.0000	0.0000	0
19/01/2006	JROD	2006/03/31			jRod	6.8540	6.8630	0.131	0.0000	0.0000	0
19/01/2006	JROD	2006/04/28			jRod	6.8480	6.8640	0.234	0.0000	0.0000	0
19/01/2006	JROD	2006/05/31			jRod	6.9120	6.9320	0.289	0.0000	0.0000	0
19/01/2006	JROD	2006/06/30			jRod	6.9700	6.9880	0.258	0.0000	0.0000	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
19/01/2006	JROD	2006/07/31			jRod	6.9270	6.9360	0.130	0.0000	0.0000	0
19/01/2006	JROD	2006/08/31			jRod	6.9610	6.9690	0.115	0.0000	0.0000	0
19/01/2006	R153	2006/02/02			Bond Future	7.2550	7.2190	(0.496)	0.0000	0.0000	267
19/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	4,106.0000	3,229.0000	(21.359)	0	0	1
19/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	3,890.0000	4,574.0000	17.584	0	0	0
19/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	5,267.0000	4,254.0000	(19.233)	0	0	0
19/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	2,880.0000	3,429.0000	19.063	0	0	0
19/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	110.0000	60.0000	(45.455)	0	0	1
19/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	9,645.0000	10,827.0000	12.255	0	0	0
19/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	1,229.0000	849.0000	(30.919)	0	0	0
19/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	6,453.0000	7,405.0000	14.753	0	0	0
19/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	21,330.0000	22,841.0000	7.084	0	0	1
19/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	2,344.0000	1,734.0000	(26.024)	0	0	0
19/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	42,180.0000	43,741.0000	3.701	0	0	1
19/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	1,715.0000	1,228.0000	(28.397)	0	0	0
19/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	31,767.0000	33,324.0000	4.901	0	0	0
19/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	27,583.0000	29,131.0000	5.612	0	0	0
19/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	26.0000	12.0000	(53.846)	0	0	0
19/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	29,675.0000	31,228.0000	5.233	0	0	0
19/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
19/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	16.0000	7.0000	(56.250)	0	0	0
19/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	7,980.0000	9,054.0000	13.459	0	0	0
19/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	43.0000	21.0000	(51.163)	0	0	0
19/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	863.0000	575.0000	(33.372)	0	0	0
19/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	72,752.0000	74,313.0000	2.146	0	0	0
19/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	3,135.0000	2,394.0000	(23.636)	0	0	0
19/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	9,849.0000	8,504.0000	(13.656)	0	0	2
19/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	62,674.0000	64,236.0000	2.492	0	0	0
19/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	25,492.0000	27,032.0000	6.041	0	0	0
19/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	6,617.0000	5,478.0000	(17.213)	0	0	0
19/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	2,055.0000	2,478.0000	20.584	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
19/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	5,084.0000	5,904.0000	16.129	0	0	0
19/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	922.0000	1,139.0000	23.536	0	0	0
19/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	69.0000	36.0000	(47.826)	0	0	0
19/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	23,406.0000	24,934.0000	6.528	0	0	2
19/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	19,270.0000	20,757.0000	7.717	0	0	0
19/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	8,150.0000	6,899.0000	(15.350)	0	0	0
19/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	11,425.0000	12,698.0000	11.142	0	0	0
19/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	13,297.0000	14,645.0000	10.138	0	0	0
19/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	594.0000	380.0000	(36.027)	0	0	0
19/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	15,240.0000	16,647.0000	9.232	0	0	0
19/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	401.0000	247.0000	(38.404)	0	0	0
19/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	173.0000	98.0000	(43.353)	0	0	0
19/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	265.0000	157.0000	(40.755)	0	0	0
19/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	17,236.0000	18,689.0000	8.430	0	0	0
19/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	22,175.0000	20,622.0000	(7.003)	0	0	0
19/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	11,692.0000	10,273.0000	(12.137)	0	0	0
19/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	52,484.0000	54,046.0000	2.976	0	0	0
19/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	575.0000	717.0000	24.696	0	0	0
19/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	34.0000	43.0000	26.471	0	0	0
19/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
19/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	1,408.0000	1,718.0000	22.017	0	0	0
19/01/2006	R153	2006/05/04			Bond Future	7.2620	7.2210	(0.565)	0.0000	0.0000	1
19/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	11,479.0000	12,283.0000	7.004	0	0	0
19/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	11,973.0000	11,090.0000	(7.375)	0	0	0
19/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,117.0000	966.0000	(13.518)	0	0	20
19/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	24,153.0000	25,402.0000	5.171	0	0	0
19/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	4,298.0000	3,859.0000	(10.214)	0	0	0
19/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	7,448.0000	6,799.0000	(8.714)	0	0	0
19/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	17,183.0000	18,221.0000	6.041	0	0	0
19/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	40,889.0000	42,425.0000	3.757	0	0	0
19/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	25,390.0000	24,078.0000	(5.167)	0	0	0
19/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,288.0000	2,017.0000	(11.844)	0	0	0
19/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	32,155.0000	33,571.0000	4.404	0	0	0
19/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	25.0000	20.0000	(20.000)	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
19/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	50,071.0000	51,681.0000	3.215	0	0	0
19/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	17,974.0000	16,862.0000	(6.187)	0	0	0
19/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	7,141.0000	7,716.0000	8.052	0	0	0
19/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	499.0000	422.0000	(15.431)	0	0	0
19/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	59,470.0000	61,122.0000	2.778	0	0	0
19/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	203.0000	168.0000	(17.241)	0	0	0
19/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	78,377.0000	80,058.0000	2.145	0	0	0
19/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	75.0000	60.0000	(20.000)	0	0	0
19/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	68,935.0000	70,608.0000	2.427	0	0	0
19/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	4,105.0000	4,480.0000	9.135	0	0	0
19/01/2006	R153	2006/08/03			Bond Future	7.2650	7.2120	(0.730)	0.0000	0.0000	0
19/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	14,352.0000	13,307.0000	(7.281)	0	0	0
19/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	13,769.0000	14,786.0000	7.386	0	0	0
19/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	10,638.0000	9,806.0000	(7.821)	0	0	100
19/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	19,723.0000	20,952.0000	6.231	0	0	0
19/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,878.0000	2,621.0000	(8.930)	0	0	0
19/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	58,848.0000	60,651.0000	3.064	0	0	0
19/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,575.0000	3,256.0000	(8.923)	0	0	0
19/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	67,415.0000	69,266.0000	2.746	0	0	0
19/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,352.0000	2,142.0000	(8.929)	0	0	0
19/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	50,358.0000	52,100.0000	3.459	0	0	0
19/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,780.0000	5,275.0000	(8.737)	0	0	0
19/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	33,907.0000	35,463.0000	4.589	0	0	0
19/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,847.0000	7,195.0000	(8.309)	0	0	0
19/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	19,182.0000	17,903.0000	(6.668)	0	0	0
19/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,510.0000	4,111.0000	(8.847)	0	0	0
19/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	8,831.0000	9,614.0000	8.866	0	0	0
19/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	26,501.0000	27,910.0000	5.317	0	0	0
19/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	42,012.0000	43,674.0000	3.956	0	0	0
19/01/2006	R153	2006/11/02			Bond Future	0.0000	7.2140	100.000	0.0000	0.0000	0
19/01/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	0.0000	31,279.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	17,832.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	0.0000	37,506.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	10,969.0000	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
19/01/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	0.0000	5,592.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	0.0000	51,567.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	0.0000	4,067.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	0.0000	2,900.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	0.0000	66,141.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	0.0000	2,026.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	0.0000	73,777.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	0.0000	7,542.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	0.0000	58,717.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	0.0000	9,983.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	22,126.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	0.0000	25,708.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	0.0000	44,759.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	0.0000	20,807.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	26,995.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	0.0000	12,975.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	0.0000	16,571.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	0.0000	32,417.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	0.0000	38,355.0000	100.000	0	0	0
19/01/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	14,118.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01			Bond Future	0.0000	7.2290	100.000	0.0000	0.0000	0
19/01/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	0.0000	31,451.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	6,112.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	8,662.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	0.0000	25,235.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	11,886.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	0.0000	19,772.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	0.0000	52,326.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	0.0000	1,598.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	0.0000	59,776.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	0.0000	978.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	0.0000	67,373.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	0.0000	2,521.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	0.0000	578.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	0.0000	45,104.0000	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
19/01/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	0.0000	3,843.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	0.0000	38,207.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	0.0000	20,467.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	0.0000	15,100.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	0.0000	15,820.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	0.0000	11,220.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	0.0000	8,098.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	0.0000	25,794.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	0.0000	5,669.0000	100.000	0	0	0
19/01/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	0.0000	31,737.0000	100.000	0	0	0
19/01/2006	R157	2006/02/02			Bond Future	7.4440	7.4080	(0.484)	0.0000	0.0000	140
19/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	15.0000	7.0000	(53.333)	0	0	250
19/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	141.0000	73.0000	(48.227)	0	0	0
19/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	46,633.0000	49,649.0000	6.468	0	0	0
19/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	5,943.0000	4,530.0000	(23.776)	0	0	0
19/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	10,722.0000	12,393.0000	15.585	0	0	0
19/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	66,735.0000	69,810.0000	4.608	0	0	250
19/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	2,096.0000	2,569.0000	22.567	0	0	0
19/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	18,822.0000	16,212.0000	(13.867)	0	0	0
19/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	124.0000	157.0000	26.613	0	0	0
19/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	61,089.0000	58,006.0000	(5.047)	0	0	0
19/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
19/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	26,994.0000	29,667.0000	9.902	0	0	0
19/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	1,145.0000	735.0000	(35.808)	0	0	0
19/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	86,542.0000	89,625.0000	3.562	0	0	0
19/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	105,964.0000	109,048.0000	2.910	0	0	0
19/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	38,802.0000	35,752.0000	(7.860)	0	0	0
19/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	125,000.0000	128,083.0000	2.466	0	0	0
19/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	143,656.0000	146,739.0000	2.146	0	0	0
19/01/2006	R157	2006/05/04			Bond Future	7.4570	7.4180	(0.523)	0.0000	0.0000	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
19/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	19,225.0000	17,648.0000	(8.203)	0	0	0
19/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	5,619.0000	6,279.0000	11.746	0	0	0
19/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	654.0000	565.0000	(13.609)	0	0	0
19/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	22,811.0000	24,497.0000	7.391	0	0	50
19/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	7,180.0000	6,435.0000	(10.376)	0	0	0
19/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	51,569.0000	54,087.0000	4.883	0	0	0
19/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	68,752.0000	71,513.0000	4.016	0	0	0
19/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	4,565.0000	4,062.0000	(11.019)	0	0	0
19/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	86,535.0000	89,458.0000	3.378	0	0	0
19/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	44,507.0000	41,903.0000	(5.851)	0	0	0
19/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	122,587.0000	125,689.0000	2.530	0	0	0
19/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	36,095.0000	38,248.0000	5.965	0	0	0
19/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	11,904.0000	10,793.0000	(9.333)	0	0	0
19/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	29,962.0000	27,858.0000	(7.022)	0	0	0
19/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	104,562.0000	107,593.0000	2.899	0	0	0
19/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,939.0000	1,707.0000	(11.965)	0	0	115
19/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,939.0000	2,599.0000	(11.569)	0	0	0
19/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	12,525.0000	13,684.0000	9.253	0	0	0
19/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	140,222.0000	143,397.0000	2.264	0	0	0
19/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,309.0000	1,148.0000	(12.299)	0	0	0
19/01/2006	R157	2006/08/03			Bond Future	7.4670	7.4220	(0.603)	0.0000	0.0000	0
19/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	50,626.0000	47,992.0000	(5.203)	0	0	0
19/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	28,285.0000	26,498.0000	(6.318)	0	0	0
19/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	30,972.0000	32,862.0000	6.102	0	0	0
19/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	15,370.0000	14,263.0000	(7.202)	0	0	0
19/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	11,834.0000	12,876.0000	8.805	0	0	0
19/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	57,940.0000	60,509.0000	4.434	0	0	0
19/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	90,295.0000	93,272.0000	3.297	0	0	0
19/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	20,876.0000	19,459.0000	(6.788)	0	0	100
19/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,524.0000	6,959.0000	(7.509)	0	0	0
19/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	43,700.0000	45,959.0000	5.169	0	0	0
19/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	107,073.0000	110,184.0000	2.905	0	0	0
19/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	4,120.0000	3,785.0000	(8.131)	0	0	0
19/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	9,371.0000	8,672.0000	(7.459)	0	0	0
19/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	73,837.0000	76,637.0000	3.792	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	139,854.0000	143,196.0000	2.390	0	0	0
19/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	123,937.0000	127,152.0000	2.594	0	0	0
19/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	6,121.0000	5,660.0000	(7.531)	0	0	0
19/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	38,099.0000	35,897.0000	(5.780)	0	0	0
19/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	11,903.0000	11,027.0000	(7.359)	0	0	0
19/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	20,251.0000	21,725.0000	7.279	0	0	0
19/01/2006	R157	2006/11/02			Bond Future	0.0000	7.4310	100.000	0.0000	0.0000	0
19/01/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	32.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	0.0000	89.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	0.0000	27,700.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	0.0000	22,206.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	0.0000	39,272.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	0.0000	32,978.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	0.0000	14,117.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	18,429.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	11,489.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	0.0000	169,700.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	0.0000	62,483.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	0.0000	46,471.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	0.0000	52,879.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	6,670.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	0.0000	118,568.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	0.0000	543.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	0.0000	135,793.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	0.0000	152,866.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	0.0000	8,435.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	0.0000	228.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	0.0000	1,200.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	0.0000	2,466.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	0.0000	68,088.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	0.0000	4,720.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	0.0000	84,400.0000	100.000	0	0	0
19/01/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	0.0000	101,351.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01			Bond Future	0.0000	7.4480	100.000	0.0000	0.0000	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
19/01/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	0.0000	21,694.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	0.0000	44,904.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	0.0000	57,096.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	0.0000	30,207.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	0.0000	17,931.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	0.0000	40,745.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	0.0000	15,066.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	0.0000	53,347.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	0.0000	25,239.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	0.0000	34,241.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	0.0000	70,604.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	0.0000	164,831.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	0.0000	6,531.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	778.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	414.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	0.0000	148,665.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	0.0000	10,102.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	0.0000	1,405.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	0.0000	2,437.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	0.0000	100,497.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	0.0000	4,067.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	0.0000	116,337.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	0.0000	132,455.0000	100.000	0	0	0
19/01/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	0.0000	85,164.0000	100.000	0	0	0
19/01/2006	R186	2006/02/02			Bond Future	7.1060	7.0660	(0.563)	0.0000	0.0000	0
19/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	226,313.0000	231,814.0000	2.431	0	0	0
19/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	144,159.0000	149,660.0000	3.816	0	0	0
19/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	50,368.0000	44,967.0000	(10.723)	0	0	0
19/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	211.0000	311.0000	47.393	0	0	0
19/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	384.0000	188.0000	(51.042)	0	0	0
19/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	172,544.0000	178,045.0000	3.188	0	0	0
19/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	22.0000	8.0000	(63.636)	0	0	0
19/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	199,914.0000	205,416.0000	2.752	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
19/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	87,047.0000	81,547.0000	(6.318)	0	0	0
19/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	52,836.0000	58,141.0000	10.041	0	0	0
19/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
19/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	23,402.0000	27,522.0000	17.605	0	0	0
19/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	3,870.0000	2,488.0000	(35.711)	0	0	0
19/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
19/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	84,183.0000	89,670.0000	6.518	0	0	0
19/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	114,715.0000	120,216.0000	4.795	0	0	0
19/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	4,752.0000	6,229.0000	31.082	0	0	0
19/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	19,404.0000	15,380.0000	(20.738)	0	0	0
19/01/2006	R186	2006/05/04			Bond Future	7.1060	7.0640	(0.591)	0.0000	0.0000	0
19/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	8,636.0000	9,951.0000	15.227	0	0	0
19/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	89,509.0000	84,348.0000	(5.766)	0	0	0
19/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	58,426.0000	54,004.0000	(7.569)	0	0	0
19/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	3,117.0000	3,691.0000	18.415	0	0	0
19/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	2,074.0000	1,756.0000	(15.333)	0	0	0
19/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	63,280.0000	67,605.0000	6.835	0	0	0
19/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	145,303.0000	150,721.0000	3.729	0	0	0
19/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	11,190.0000	9,778.0000	(12.618)	0	0	0
19/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	20,406.0000	18,153.0000	(11.041)	0	0	0
19/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,459.0000	2,948.0000	(14.773)	0	0	0
19/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	35,643.0000	32,319.0000	(9.326)	0	0	0
19/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	117,417.0000	122,642.0000	4.450	0	0	0
19/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	21,097.0000	23,508.0000	11.428	0	0	0
19/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,962.0000	5,126.0000	(14.022)	0	0	0
19/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	39,801.0000	43,283.0000	8.749	0	0	0
19/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	89,557.0000	94,457.0000	5.471	0	0	0
19/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	172,744.0000	178,278.0000	3.204	0	0	0
19/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	834.0000	700.0000	(16.067)	0	0	0
19/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	199,511.0000	205,114.0000	2.808	0	0	0
19/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,290.0000	1,088.0000	(15.659)	0	0	0
19/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	225,308.0000	230,980.0000	2.517	0	0	0
19/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	367.0000	302.0000	(17.711)	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
19/01/2006	R186	2006/08/03			Bond Future	7.1040	7.0580	(0.648)	0.0000	0.0000	0
19/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	20,790.0000	18,913.0000	(9.028)	0	0	0
19/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	14,029.0000	12,682.0000	(9.602)	0	0	0
19/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	72,787.0000	77,151.0000	5.996	0	0	0
19/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	10,249.0000	9,250.0000	(9.747)	0	0	0
19/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	123,715.0000	128,957.0000	4.237	0	0	0
19/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	31,198.0000	34,018.0000	9.039	0	0	0
19/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	97,323.0000	102,216.0000	5.028	0	0	0
19/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	45,368.0000	41,948.0000	(7.538)	0	0	0
19/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	30,837.0000	28,266.0000	(8.337)	0	0	0
19/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	50,364.0000	54,034.0000	7.287	0	0	0
19/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,746.0000	4,285.0000	(9.713)	0	0	0
19/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	202,447.0000	208,227.0000	2.855	0	0	0
19/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	226,744.0000	232,679.0000	2.617	0	0	0
19/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,915.0000	2,609.0000	(10.497)	0	0	0
19/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	250,793.0000	256,837.0000	2.410	0	0	0
19/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,743.0000	1,547.0000	(11.245)	0	0	0
19/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,968.0000	5,384.0000	(9.786)	0	0	0
19/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	7,723.0000	6,967.0000	(9.789)	0	0	0
19/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	176,593.0000	182,250.0000	3.203	0	0	0
19/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	65,678.0000	61,328.0000	(6.623)	0	0	0
19/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	150,284.0000	155,769.0000	3.650	0	0	0
19/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	16,529.0000	18,420.0000	11.440	0	0	0
19/01/2006	R186	2006/11/02			Bond Future	0.0000	7.0540	100.000	0.0000	0.0000	0
19/01/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	0.0000	114.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	9,609.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	0.0000	63,897.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	0.0000	5,535.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	0.0000	51,650.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	0.0000	1,846.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	0.0000	13,765.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	0.0000	28,788.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	0.0000	39,885.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	21,458.0000	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
19/01/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	0.0000	119,933.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	0.0000	91,294.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	0.0000	148,457.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	0.0000	506.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	0.0000	81,534.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	0.0000	229,157.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	3,466.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	0.0000	203,170.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	0.0000	3.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	0.0000	176,264.0000	100.000	0	0	0
19/01/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	0.0000	21.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01			Bond Future	0.0000	7.0530	100.000	0.0000	0.0000	0
19/01/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	0.0000	45,915.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	2,480.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	0.0000	90,982.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	0.0000	71,974.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	0.0000	106,588.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	0.0000	55,221.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	0.0000	62,361.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	0.0000	40,959.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	0.0000	82,538.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	0.0000	32,911.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	0.0000	10,258.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	0.0000	22,950.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	4,095.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	0.0000	230,291.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	0.0000	29,274.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	0.0000	206,057.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	0.0000	6,573.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	0.0000	181,764.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	0.0000	134,286.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	0.0000	15,562.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	0.0000	157,717.0000	100.000	0	0	0
19/01/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	0.0000	111,893.0000	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
19/01/2006	R194	2006/02/02			Bond Future	7.0950	7.0690	(0.366)	0.0000	0.0000	50
19/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
19/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	12,687.0000	13,192.0000	3.980	0	0	0
19/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	833.0000	957.0000	14.886	0	0	0
19/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	2,689.0000	2,306.0000	(14.243)	0	0	0
19/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	3,602.0000	3,959.0000	9.911	0	0	0
19/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	68.0000	41.0000	(39.706)	0	0	0
19/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	7,934.0000	8,414.0000	6.050	0	0	0
19/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	582.0000	432.0000	(25.773)	0	0	0
19/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	17,471.0000	17,979.0000	2.908	0	0	0
19/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	26,962.0000	27,470.0000	1.884	0	0	0
19/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	36,340.0000	36,848.0000	1.398	0	0	0
19/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	16,660.0000	16,153.0000	(3.043)	0	0	0
19/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	31,665.0000	32,173.0000	1.604	0	0	0
19/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	22,231.0000	22,738.0000	2.281	0	0	0
19/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	11,697.0000	11,189.0000	(4.343)	0	0	0
19/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	53.0000	63.0000	18.868	0	0	0
19/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	6,815.0000	6,316.0000	(7.322)	0	0	0
19/01/2006	R194	2006/05/04			Bond Future	7.0870	7.0500	(0.522)	0.0000	0.0000	0
19/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,408.0000	4,039.0000	(8.371)	0	0	0
19/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,903.0000	3,174.0000	9.335	0	0	0
19/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	777.0000	680.0000	(12.484)	0	0	0
19/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	61.0000	52.0000	(14.754)	0	0	0
19/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,147.0000	12,689.0000	4.462	0	0	0
19/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,425.0000	33,055.0000	1.943	0	0	0
19/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,552.0000	9,029.0000	5.578	0	0	0
19/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	95.0000	81.0000	(14.737)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	593.0000	672.0000	13.322	0	0	0
19/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	150.0000	128.0000	(14.667)	0	0	0
19/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,451.0000	1,289.0000	(11.165)	0	0	0
19/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,585.0000	2,332.0000	(9.787)	0	0	0
19/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,799.0000	14,192.0000	(4.102)	0	0	0
19/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	209.0000	241.0000	15.311	0	0	0
19/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,797.0000	10,237.0000	(5.187)	0	0	0
19/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	5,396.0000	5,781.0000	7.135	0	0	0
19/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,419.0000	1,578.0000	11.205	0	0	0
19/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,261.0000	6,781.0000	(6.611)	0	0	0
19/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,029.0000	16,612.0000	3.637	0	0	0
19/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,184.0000	24,802.0000	2.555	0	0	0
19/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	415.0000	359.0000	(13.494)	0	0	0
19/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	248.0000	214.0000	(13.710)	0	0	0
19/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,084.0000	20,688.0000	3.007	0	0	0
19/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,306.0000	28,931.0000	2.208	0	0	0
19/01/2006	R194	2006/08/03			Bond Future	7.0630	7.0020	(0.864)	0.0000	0.0000	0
19/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,857.0000	3,179.0000	11.271	0	0	0
19/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,561.0000	6,969.0000	(7.830)	0	0	0
19/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,193.0000	12,892.0000	5.733	0	0	0
19/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,665.0000	19,455.0000	4.233	0	0	0
19/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	685.0000	607.0000	(11.387)	0	0	0
19/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,329.0000	4,847.0000	(9.045)	0	0	0
19/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,966.0000	1,751.0000	(10.936)	0	0	0
19/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,095.0000	22,912.0000	3.698	0	0	0
19/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,384.0000	4,817.0000	9.877	0	0	0
19/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,751.0000	2,464.0000	(10.433)	0	0	0
19/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,640.0000	7,178.0000	8.102	0	0	0
19/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	566.0000	502.0000	(11.307)	0	0	0
19/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	860.0000	762.0000	(11.395)	0	0	0
19/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,081.0000	957.0000	(11.471)	0	0	0
19/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,272.0000	9,900.0000	6.773	0	0	0
19/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,052.0000	29,902.0000	2.926	0	0	0
19/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,842.0000	3,466.0000	(9.787)	0	0	0
19/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,322.0000	16,076.0000	4.921	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
19/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,408.0000	1,247.0000	(11.435)	0	0	0
19/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,555.0000	26,391.0000	3.271	0	0	0
19/01/2006	R194	2006/11/02			Bond Future	0.0000	6.9630	100.000	0.0000	0.0000	0
19/01/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	14,557.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	0.0000	25,587.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	0.0000	23,660.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	13,265.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	15,928.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	0.0000	21,827.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	22,205.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	20,518.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	0.0000	18,440.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	18,909.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	0.0000	20,087.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	0.0000	15,423.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	17,379.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	23,969.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	0.0000	16,885.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	0.0000	14,050.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	0.0000	10,454.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	0.0000	11,568.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	0.0000	29,701.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	0.0000	12,766.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	0.0000	27,719.0000	100.000	0	0	0
19/01/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	0.0000	25,808.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01			Bond Future	0.0000	6.9430	100.000	0.0000	0.0000	0
19/01/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	0.0000	3,860.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	7,015.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	0.0000	5,006.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	5,593.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	0.0000	6,356.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	8,624.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	0.0000	7,908.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	4,365.0000	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
19/01/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	3,329.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	0.0000	2,909.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	0.0000	12,343.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	0.0000	487.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	0.0000	18,856.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	0.0000	734.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	0.0000	16,591.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	0.0000	1,077.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	0.0000	2,142.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	0.0000	1,538.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	0.0000	14,412.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	0.0000	9,656.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	0.0000	10,406.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	0.0000	11,583.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	2,479.0000	100.000	0	0	0
19/01/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	1,799.0000	100.000	0	0	0
19/01/2006	R201	2006/02/02			Bond Future	7.4330	7.3980	(0.471)	0.0000	0.0000	0
19/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	69,097.0000	71,463.0000	3.424	0	0	0
19/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	29,934.0000	27,604.0000	(7.784)	0	0	0
19/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	169.0000	207.0000	22.485	0	0	0
19/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	47,433.0000	45,066.0000	(4.990)	0	0	0
19/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	84,454.0000	86,822.0000	2.804	0	0	0
19/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
19/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	17.0000	8.0000	(52.941)	0	0	0
19/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	53,446.0000	55,804.0000	4.412	0	0	0
19/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	114,276.0000	116,644.0000	2.072	0	0	0
19/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	99,512.0000	101,880.0000	2.380	0	0	0
19/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	65,450.0000	63,082.0000	(3.618)	0	0	0
19/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	22,147.0000	24,176.0000	9.162	0	0	0
19/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	140.0000	77.0000	(45.000)	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
19/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	37,588.0000	39,892.0000	6.130	0	0	0
19/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	1,002.0000	663.0000	(33.832)	0	0	0
19/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	4,764.0000	3,686.0000	(22.628)	0	0	0
19/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	14,543.0000	12,579.0000	(13.505)	0	0	0
19/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	2,089.0000	2,494.0000	19.387	0	0	0
19/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	9,278.0000	10,567.0000	13.893	0	0	0
19/01/2006	R201	2006/05/04			Bond Future	7.4470	7.4080	(0.524)	0.0000	0.0000	0
19/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,897.0000	1,686.0000	(11.123)	0	0	0
19/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	69,570.0000	71,848.0000	3.274	0	0	0
19/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,814.0000	2,512.0000	(10.732)	0	0	0
19/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	55,642.0000	57,787.0000	3.855	0	0	0
19/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	4,243.0000	3,809.0000	(10.229)	0	0	0
19/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	97,897.0000	100,327.0000	2.482	0	0	0
19/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	83,717.0000	86,085.0000	2.829	0	0	0
19/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	30,137.0000	31,817.0000	5.575	0	0	0
19/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	111,771.0000	114,264.0000	2.230	0	0	0
19/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	684.0000	598.0000	(12.573)	0	0	0
19/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,303.0000	1,154.0000	(11.435)	0	0	0
19/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	42,222.0000	44,177.0000	4.630	0	0	0
19/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	10,364.0000	9,464.0000	(8.684)	0	0	0
19/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	6,482.0000	5,858.0000	(9.627)	0	0	0
19/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	16,186.0000	14,943.0000	(7.679)	0	0	0
19/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	19,679.0000	21,015.0000	6.789	0	0	0
19/01/2006	R201	2006/08/03			Bond Future	7.4590	7.4140	(0.603)	0.0000	0.0000	0
19/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,661.0000	6,189.0000	(7.086)	0	0	0
19/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,451.0000	5,063.0000	(7.118)	0	0	0
19/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,738.0000	3,451.0000	(7.678)	0	0	0
19/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	111,773.0000	114,394.0000	2.345	0	0	0
19/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	10,382.0000	9,662.0000	(6.935)	0	0	0
19/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	85,994.0000	88,430.0000	2.833	0	0	0
19/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	99,270.0000	101,790.0000	2.539	0	0	0
19/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	59,908.0000	62,097.0000	3.654	0	0	0
19/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	72,827.0000	75,154.0000	3.195	0	0	0
19/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	8,256.0000	7,676.0000	(7.025)	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
19/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	36,255.0000	38,032.0000	4.901	0	0	0
19/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	13,241.0000	12,343.0000	(6.782)	0	0	0
19/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	47,434.0000	49,445.0000	4.240	0	0	0
19/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	17,688.0000	16,556.0000	(6.400)	0	0	0
19/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	26,242.0000	27,742.0000	5.716	0	0	0
19/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	23,601.0000	22,193.0000	(5.966)	0	0	0
19/01/2006	R201	2006/11/02			Bond Future	0.0000	7.4210	100.000	0.0000	0.0000	0
19/01/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	0.0000	407.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	0.0000	108,302.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	14,817.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	0.0000	25,696.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	0.0000	22,232.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	0.0000	17,253.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	0.0000	36,294.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	5,387.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	9,256.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	0.0000	169.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	0.0000	31,475.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	0.0000	48,887.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	0.0000	42,328.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	0.0000	80,914.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	0.0000	94,606.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	0.0000	10,928.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	0.0000	1,878.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	0.0000	907.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	0.0000	3,618.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	0.0000	54,445.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	0.0000	67,430.0000	100.000	0	0	0
19/01/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	0.0000	6,501.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01			Bond Future	0.0000	7.4350	100.000	0.0000	0.0000	0
19/01/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	0.0000	27,592.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	0.0000	23,595.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	0.0000	36,111.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	0.0000	31,873.0000	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
19/01/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	0.0000	14,534.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	0.0000	41,779.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	0.0000	20,391.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	0.0000	16,913.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	0.0000	53,262.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	0.0000	45,843.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	0.0000	105,927.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	0.0000	56,618.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	0.0000	1,862.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	1,065.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	9,964.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	0.0000	93,080.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	0.0000	3,125.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	0.0000	80,453.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	0.0000	7,832.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	0.0000	68,229.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	0.0000	5,043.0000	100.000	0	0	0
19/01/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	0.0000	11,717.0000	100.000	0	0	0
19/01/2006	R203	2006/02/02			Bond Future	7.4130	7.3780	(0.472)	0.0000	0.0000	0
19/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	518.0000	302.0000	(41.699)	0	0	0
19/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	82,606.0000	85,417.0000	3.403	0	0	0
19/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	2,445.0000	2,970.0000	21.472	0	0	0
19/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	34,035.0000	31,277.0000	(8.103)	0	0	0
19/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	15,622.0000	13,335.0000	(14.640)	0	0	0
19/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	224.0000	277.0000	23.661	0	0	0
19/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	27,090.0000	29,685.0000	9.579	0	0	0
19/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	11,133.0000	12,844.0000	15.369	0	0	0
19/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	4,187.0000	3,087.0000	(26.272)	0	0	0
19/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	117,719.0000	120,530.0000	2.388	0	0	0
19/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	25.0000	11.0000	(56.000)	0	0	0
19/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	45,740.0000	48,537.0000	6.115	0	0	0
19/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	64,389.0000	67,200.0000	4.366	0	0	0
19/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	100,378.0000	103,189.0000	2.800	0	0	0
19/01/2006	R203	2006/05/04			Bond Future	7.4220	7.3840	(0.512)	0.0000	0.0000	0
19/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	35,134.0000	37,201.0000	5.883	0	0	0
19/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	27,791.0000	25,936.0000	(6.675)	0	0	0
19/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	2,294.0000	1,985.0000	(13.470)	0	0	0
19/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	14,095.0000	15,246.0000	8.166	0	0	0
19/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	9,649.0000	8,710.0000	(9.732)	0	0	0
19/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	17,105.0000	15,718.0000	(8.109)	0	0	0
19/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	4,949.0000	4,378.0000	(11.538)	0	0	0
19/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	23,241.0000	24,860.0000	6.966	0	0	0
19/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	49,317.0000	51,752.0000	4.937	0	0	0
19/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	65,088.0000	67,785.0000	4.144	0	0	0
19/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	98,688.0000	101,630.0000	2.981	0	0	0
19/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	7,742.0000	8,474.0000	9.455	0	0	0
19/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	41,765.0000	39,491.0000	(5.445)	0	0	0
19/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	357.0000	294.0000	(17.647)	0	0	0
19/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	115,582.0000	118,565.0000	2.581	0	0	0
19/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	81,734.0000	84,592.0000	3.497	0	0	0
19/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	956.0000	808.0000	(15.481)	0	0	0
19/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	119.0000	96.0000	(19.328)	0	0	0
19/01/2006	R203	2006/08/03			Bond Future	7.4290	7.3860	(0.579)	0.0000	0.0000	0
19/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	53,641.0000	56,128.0000	4.636	0	0	0
19/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	34,972.0000	33,031.0000	(5.550)	0	0	0
19/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	24,480.0000	22,919.0000	(6.377)	0	0	0
19/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	6,347.0000	5,758.0000	(9.280)	0	0	0
19/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	29,980.0000	31,768.0000	5.964	0	0	0
19/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	82,761.0000	85,732.0000	3.590	0	0	0
19/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	67,706.0000	70,467.0000	4.078	0	0	0
19/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,657.0000	3,279.0000	(10.336)	0	0	0
19/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	47,929.0000	45,626.0000	(4.805)	0	0	0
19/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	16,385.0000	15,192.0000	(7.281)	0	0	0
19/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	98,428.0000	101,548.0000	3.170	0	0	0
19/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	114,383.0000	117,602.0000	2.814	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
19/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	1,034.0000	903.0000	(12.669)	0	0	0
19/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,998.0000	1,769.0000	(11.461)	0	0	0
19/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	13,880.0000	14,927.0000	7.543	0	0	0
19/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	10,456.0000	9,594.0000	(8.244)	0	0	0
19/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	40,954.0000	43,111.0000	5.267	0	0	0
19/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	20,937.0000	22,345.0000	6.725	0	0	0
19/01/2006	R203	2006/11/02			Bond Future	0.0000	7.3920	100.000	0.0000	0.0000	0
19/01/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	0.0000	254.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	0.0000	98,145.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	0.0000	720.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	14,123.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	0.0000	1,817.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	0.0000	54,595.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	3,748.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	7,706.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	0.0000	73,112.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	1,607.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	0.0000	81,516.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	0.0000	38,382.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	23,355.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	0.0000	65,113.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	0.0000	4,093.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	0.0000	25,103.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	0.0000	49,473.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	0.0000	35,309.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	0.0000	15,102.0000	100.000	0	0	0
19/01/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	0.0000	8,274.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01			Bond Future	0.0000	7.4040	100.000	0.0000	0.0000	0
19/01/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	0.0000	63,787.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	12,884.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	8,516.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	0.0000	79,717.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	0.0000	18,686.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	0.0000	49,763.0000	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
19/01/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	0.0000	27,819.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	0.0000	26,056.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	0.0000	57,472.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	0.0000	13,708.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	0.0000	19,855.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	0.0000	35,033.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	0.0000	37,764.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	0.0000	45,556.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	0.0000	70,556.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	0.0000	9,142.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	0.0000	84,544.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	3,649.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	0.0000	5,883.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	0.0000	114,170.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	2,180.0000	100.000	0	0	0
19/01/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	0.0000	99,166.0000	100.000	0	0	0
19/01/2006	R204	2006/02/02			Bond Future	7.3920	7.3570	(0.473)	0.0000	0.0000	0
19/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	49,964.0000	52,927.0000	5.930	0	0	0
19/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	22.0000	9.0000	(59.091)	0	0	0
19/01/2006	R204	2006/05/04			Bond Future	7.4020	7.3640	(0.513)	0.0000	0.0000	0
19/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	5,040.0000	4,457.0000	(11.567)	0	0	0
19/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	53,551.0000	56,156.0000	4.865	0	0	0
19/01/2006	R204	2006/08/03			Bond Future	7.4090	7.3670	(0.567)	0.0000	0.0000	0
19/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	58,201.0000	60,804.0000	4.472	0	0	0
19/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	10,859.0000	9,983.0000	(8.067)	0	0	0
19/01/2006	R204	2006/11/02			Bond Future	0.0000	7.3710	100.000	0.0000	0.0000	0
19/01/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	0.0000	24,586.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	14,617.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	7,702.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	0.0000	24,715.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	0.0000	38,671.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	0.0000	14,223.0000	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
19/01/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	0.0000	37,829.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	0.0000	7,401.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	0.0000	161.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	0.0000	122,801.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	0.0000	45.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	0.0000	105,386.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	0.0000	508.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	0.0000	87,748.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	0.0000	53,286.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	0.0000	56,088.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	0.0000	3,431.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	0.0000	1,407.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	0.0000	70,195.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	3,562.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	0.0000	76,081.0000	100.000	0	0	0
19/01/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	1,426.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01			Bond Future	0.0000	7.3790	100.000	0.0000	0.0000	0
19/01/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	0.0000	83,965.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	9,727.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	0.0000	39,508.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	0.0000	38,764.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	0.0000	50,101.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	0.0000	20,720.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	0.0000	29,028.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	0.0000	20,976.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	0.0000	52,165.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	0.0000	14,583.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	0.0000	67,020.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	0.0000	62,863.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	0.0000	29,059.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	0.0000	76,805.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	0.0000	122,909.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	0.0000	14,300.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	0.0000	3,822.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	0.0000	2,292.0000	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
19/01/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	0.0000	6,148.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	0.0000	9,541.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	0.0000	107,101.0000	100.000	0	0	0
19/01/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	0.0000	91,646.0000	100.000	0	0	0
19/01/2006	R207	2006/02/02			Bond Future	7.3640	7.3300	(0.462)	0.0000	0.0000	0
19/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	17.0000	7.0000	(58.824)	0	0	0
19/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	52,523.0000	55,432.0000	5.539	0	0	0
19/01/2006	R207	2006/05/04			Bond Future	7.3720	7.3360	(0.488)	0.0000	0.0000	0
19/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	4,742.0000	4,212.0000	(11.177)	0	0	0
19/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	56,055.0000	58,580.0000	4.505	0	0	0
19/01/2006	R207	2006/08/03			Bond Future	7.3790	7.3390	(0.542)	0.0000	0.0000	0
19/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	60,701.0000	63,242.0000	4.186	0	0	0
19/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	10,504.0000	9,689.0000	(7.759)	0	0	0
19/01/2006	R207	2006/11/02			Bond Future	0.0000	7.3410	100.000	0.0000	0.0000	0
19/01/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	0.0000	55,265.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	39,040.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	0.0000	5,791.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	0.0000	72,767.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	0.0000	880.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	0.0000	12,041.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	0.0000	90,690.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	25,148.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	14,468.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	3,150.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	0.0000	53,977.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	7,285.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	0.0000	36,197.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	0.0000	22,076.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	0.0000	274.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	0.0000	108,513.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	0.0000	73.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	0.0000	125,991.0000	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
19/01/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	0.0000	17.0000	100.000	0	0	0
19/01/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	0.0000	2,428.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01			Bond Future	0.0000	7.3470	100.000	0.0000	0.0000	0
19/01/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	0.0000	126,454.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	3,747.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	10,643.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	0.0000	83,617.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	0.0000	110,574.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	2,250.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	6,021.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	0.0000	30,970.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	0.0000	9,346.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	0.0000	52,734.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	0.0000	20,347.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	0.0000	65,788.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	0.0000	14,021.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	0.0000	79,970.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	0.0000	28,598.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	0.0000	41,064.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	0.0000	38,983.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	0.0000	51,621.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	0.0000	94,993.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	0.0000	66,528.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	0.0000	22,554.0000	100.000	0	0	0
19/01/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	0.0000	15,813.0000	100.000	0	0	0

Grand Total:

2,577