

Derivatives High/Low Report

High/Low for 20/07/2006

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
20/07/2006	GOVI 2006/08/03			jGovi	231.3620	234.3040	1.272	234.0700	234.0700	576
20/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	3,003.0000	97.0000	(96.770)	0	0	0
20/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	16,623.0000	43,137.0000	159.502	0	0	0
20/07/2006	GOVI 2006/11/02			jGovi	235.8480	238.6040	1.169	0.0000	0.0000	350
20/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	61,775.0000	87,058.0000	40.928	0	0	0
20/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	3,295.0000	1,018.0000	(69.105)	0	0	0
20/07/2006	GOVI 2007/02/01			jGovi	240.7530	243.6020	1.183	0.0000	0.0000	0
20/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,567.0000	549.0000	(64.965)	0	0	0
20/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	109,097.0000	136,569.0000	25.181	0	0	0
20/07/2006	J153 2010/08/31			jSwap	8.9260	8.6600	(2.980)	0.0000	0.0000	0
20/07/2006	J157 2015/09/15			jSwap	8.9870	8.7200	(2.971)	0.0000	0.0000	0
20/07/2006	J186 2026/12/21			jSwap	8.8750	8.5480	(3.685)	0.0000	0.0000	0
20/07/2006	J194 2008/02/28			jSwap	8.4390	8.2220	(2.571)	0.0000	0.0000	0
20/07/2006	J201 2014/12/22			jSwap	9.0810	8.8060	(3.028)	0.0000	0.0000	0
20/07/2006	J203 2017/09/15			jSwap	8.9400	8.6730	(2.987)	0.0000	0.0000	0
20/07/2006	J204 2018/12/21			jSwap	8.9750	8.6860	(3.220)	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
20/07/2006	J207	2020/01/15			jSwap	8.9680	8.6680	(3.345)	0.0000	0.0000	0
20/07/2006	JBAR	2005/12/21			jBar	7.6460	7.6580	0.157	0.0000	0.0000	0
20/07/2006	JFRA	2006/08/03			jFra	7.7730	7.7710	(0.026)	0.0000	0.0000	0
20/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,892.0000	1,887.0000	(0.264)	0	0	0
20/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1.0000	1.0000	-	0	0	0
20/07/2006	JFRA	2006/11/02			jFra	8.4090	8.2340	(2.081)	0.0000	0.0000	0
20/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	31.0000	51.0000	64.516	0	0	0
20/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,471.0000	3,065.0000	(11.697)	0	0	0
20/07/2006	JFRA	2007/02/01			jFra	8.7580	8.4820	(3.151)	0.0000	0.0000	115
20/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	166.0000	268.0000	61.446	0	0	0
20/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,235.0000	2,665.0000	(17.620)	0	0	0
20/07/2006	JFRA	2007/05/03			jFra	9.1100	8.7390	(4.072)	0.0000	0.0000	0
20/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,110.0000	3,339.0000	(18.759)	0	0	0
20/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	185.0000	315.0000	70.270	0	0	0
20/07/2006	JFRA	2007/08/02			jFra	9.1200	8.7290	(4.287)	0.0000	0.0000	0
20/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	285.0000	454.0000	59.298	0	0	0
20/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,234.0000	3,453.0000	(18.446)	0	0	0
20/07/2006	JFRA	2007/11/01			jFra	9.2640	8.8830	(4.113)	0.0000	0.0000	0
20/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,952.0000	4,131.0000	(16.579)	0	0	0
20/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	331.0000	504.0000	52.266	0	0	0
20/07/2006	JFRA	2008/02/07			jFra	9.2660	8.8790	(4.177)	0.0000	0.0000	0
20/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,718.0000	23,160.0000	1.946	0	0	0
20/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,053.0000	26,544.0000	(1.881)	0	0	0
20/07/2006	JN02	2006/08/03			jNote	8.8640	8.5690	(3.328)	0.0000	0.0000	0
20/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	4.0000	19.0000	375.000	0	0	0
20/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	29,539.0000	24,218.0000	(18.013)	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
20/07/2006	JN02	2006/11/02			jNote	9.0600	8.7230	(3.720)	0.0000	0.0000	0
20/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,351.0000	2,125.0000	57.291	0	0	0
20/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	34,369.0000	29,086.0000	(15.371)	0	0	0
20/07/2006	JN05	2006/08/03			jNote	9.0870	8.7950	(3.213)	0.0000	0.0000	0
20/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
20/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	73,412.0000	62,170.0000	(15.314)	0	0	0
20/07/2006	JN05	2006/11/02			jNote	9.1690	8.8610	(3.359)	0.0000	0.0000	0
20/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	76,440.0000	64,706.0000	(15.351)	0	0	0
20/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	12.0000	53.0000	341.667	0	0	0
20/07/2006	JN10	2006/08/03			jNote	8.9690	8.6970	(3.033)	0.0000	0.0000	0
20/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	112,546.0000	95,895.0000	(14.795)	0	0	0
20/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
20/07/2006	JN10	2006/11/02			jNote	9.0050	8.7240	(3.120)	0.0000	0.0000	0
20/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	114,558.0000	97,458.0000	(14.927)	0	0	0
20/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
20/07/2006	JROD	2006/07/31			jRod	7.1140	7.0420	(1.012)	0.0000	0.0000	0
20/07/2006	JROD	2006/08/31			jRod	7.2810	7.2810	-	0.0000	0.0000	0
20/07/2006	JROD	2006/09/29			jRod	7.4900	7.4920	0.027	0.0000	0.0000	0
20/07/2006	JROD	2006/10/31			jRod	7.3890	7.3910	0.027	0.0000	0.0000	0
20/07/2006	JROD	2006/11/30			jRod	7.6330	7.6330	-	0.0000	0.0000	0
20/07/2006	JROD	2006/12/29			jRod	7.8420	7.8390	(0.038)	0.0000	0.0000	0
20/07/2006	JROD	2007/01/31			jRod	7.7140	7.7090	(0.065)	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
20/07/2006	JROD	2007/02/28			jRod	7.9220	7.9130	(0.114)	0.0000	0.0000	0
20/07/2006	R153	2006/08/03			Bond Future	8.5230	8.3040	(2.570)	8.6400	8.4000	944
20/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	3,852.0000	1,125.0000	(70.794)	0	0	0
20/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	4,847.0000	10,237.0000	111.203	0	0	0
20/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	3,888.0000	8,771.0000	125.592	0	0	0
20/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	4,737.0000	1,503.0000	(68.271)	0	0	0
20/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
20/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	3,055.0000	7,400.0000	142.226	0	0	0
20/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	5,753.0000	1,981.0000	(65.566)	0	0	0
20/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	1,476.0000	304.0000	(79.404)	0	0	0
20/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	9,813.0000	16,759.0000	70.784	0	0	0
20/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	57,983.0000	49,865.0000	(14.001)	0	0	0
20/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	48,215.0000	40,098.0000	(16.835)	0	0	0
20/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	97.0000	572.0000	489.691	0	0	0
20/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	19,602.0000	11,960.0000	(38.986)	0	0	0
20/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	3.0000	41.0000	1266.667	0	0	0
20/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	28,981.0000	20,901.0000	(27.880)	0	0	0
20/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	910.0000	3,095.0000	240.110	0	0	0
20/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	11,040.0000	5,108.0000	(53.732)	0	0	0
20/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	38,547.0000	30,431.0000	(21.055)	0	0	100
20/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	17,762.0000	25,591.0000	44.077	0	0	0
20/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	331.0000	43.0000	(87.009)	0	0	0
20/07/2006	R153	2006/11/02			Bond Future	8.6440	8.3360	(3.563)	0.0000	0.0000	0
20/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	9,941.0000	5,863.0000	(41.022)	0	0	0
20/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	13,609.0000	20,274.0000	48.975	0	0	0
20/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	13,065.0000	8,007.0000	(38.714)	0	0	0
20/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	9,800.0000	15,485.0000	58.010	0	0	0
20/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	5,364.0000	9,444.0000	76.063	0	0	0
20/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	8,949.0000	14,374.0000	60.621	0	0	0
20/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	19,130.0000	12,467.0000	(34.830)	0	0	102
20/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	13,956.0000	8,638.0000	(38.105)	0	0	0
20/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	25,442.0000	17,461.0000	(31.369)	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
20/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	58,923.0000	48,339.0000	(17.962)	0	0	0
20/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	64.0000	224.0000	250.000	0	0	0
20/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	49,848.0000	39,485.0000	(20.789)	0	0	0
20/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	184.0000	565.0000	207.065	0	0	0
20/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	472.0000	1,276.0000	170.339	0	0	0
20/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,832.0000	5,594.0000	97.528	0	0	0
20/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	32,826.0000	23,716.0000	(27.752)	0	0	0
20/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,285.0000	2,919.0000	127.160	0	0	0
20/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	41,030.0000	31,090.0000	(24.226)	0	0	0
20/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	5.0000	25.0000	400.000	0	0	0
20/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	20.0000	79.0000	295.000	0	0	0
20/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	14,897.0000	9,315.0000	(37.471)	0	0	0
20/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	8,145.0000	13,306.0000	63.364	0	0	0
20/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	4,737.0000	2,560.0000	(45.957)	0	0	0
20/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	25,505.0000	34,071.0000	33.586	0	0	0
20/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	6,911.0000	3,892.0000	(43.684)	0	0	0
20/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	68,163.0000	57,479.0000	(15.674)	0	0	0
20/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	77,525.0000	66,801.0000	(13.833)	0	0	0
20/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	19,170.0000	26,894.0000	40.292	0	0	0
20/07/2006	R153	2007/02/01			Bond Future	8.6670	8.3460	(3.704)	0.0000	0.0000	0
20/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,669.0000	20,096.0000	36.996	0	0	0
20/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	18,483.0000	13,407.0000	(27.463)	0	0	0
20/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	18,343.0000	24,402.0000	33.032	0	0	0
20/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	15,648.0000	11,203.0000	(28.406)	0	0	0
20/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	19,260.0000	14,019.0000	(27.212)	0	0	0
20/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	13,811.0000	19,073.0000	38.100	0	0	0
20/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	12,634.0000	8,905.0000	(29.516)	0	0	0
20/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	23,400.0000	30,175.0000	28.953	0	0	0
20/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	23,617.0000	17,516.0000	(25.833)	0	0	0
20/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,948.0000	14,350.0000	44.250	0	0	0
20/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,520.0000	2,790.0000	83.553	0	0	0
20/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	48,832.0000	39,598.0000	(18.910)	0	0	0
20/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	898.0000	1,737.0000	93.430	0	0	0
20/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	56,817.0000	47,151.0000	(17.013)	0	0	0
20/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,272.0000	6,913.0000	61.821	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
20/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	34,608.0000	26,745.0000	(22.720)	0	0	0
20/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	41,247.0000	32,580.0000	(21.012)	0	0	0
20/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,463.0000	4,299.0000	74.543	0	0	0
20/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	28,705.0000	21,713.0000	(24.358)	0	0	0
20/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,741.0000	10,252.0000	52.084	0	0	0
20/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,986.0000	18,080.0000	39.227	0	0	0
20/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	20,073.0000	14,664.0000	(26.947)	0	0	0
20/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	10,202.0000	7,097.0000	(30.435)	0	0	0
20/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	28,966.0000	36,365.0000	25.544	0	0	0
20/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	508.0000	1,035.0000	103.740	0	0	0
20/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	65,112.0000	55,136.0000	(15.321)	0	0	0
20/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	73,644.0000	63,457.0000	(13.833)	0	0	0
20/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	274.0000	590.0000	115.328	0	0	0
20/07/2006	R157	2006/08/03			Bond Future	8.6510	8.4550	(2.266)	0.0000	0.0000	121
20/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	3,995.0000	10,034.0000	151.164	0	0	0
20/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	1.0000	9.0000	800.000	0	0	0
20/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	15,287.0000	6,643.0000	(56.545)	0	0	0
20/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	69,393.0000	54,718.0000	(21.148)	0	0	100
20/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	110,065.0000	95,381.0000	(13.341)	0	0	0
20/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	41.0000	273.0000	565.854	0	0	0
20/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	89,529.0000	74,846.0000	(16.400)	0	0	0
20/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	30,926.0000	18,085.0000	(41.522)	0	0	0
20/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	643.0000	2,485.0000	286.470	0	0	0
20/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	12,819.0000	5,193.0000	(59.490)	0	0	0
20/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	49,688.0000	35,236.0000	(29.085)	0	0	0
20/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	12,891.0000	23,675.0000	83.655	0	0	0
20/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	5,559.0000	1,659.0000	(70.157)	0	0	0
20/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,431.0000	279.0000	(80.503)	0	0	0
20/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	27,031.0000	40,563.0000	50.061	0	0	0
20/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	131,009.0000	116,325.0000	(11.208)	0	0	0
20/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	5,280.0000	12,338.0000	133.674	0	0	0
20/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	43,786.0000	58,235.0000	32.999	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
20/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	2,945.0000	7,989.0000	171.273	0	0	0
20/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	268.0000	34.0000	(87.313)	0	0	0
20/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	18,006.0000	8,367.0000	(53.532)	0	0	0
20/07/2006	R157	2006/11/02			Bond Future	8.7610	8.4870	(3.127)	0.0000	0.0000	0
20/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	14,638.0000	23,445.0000	60.165	0	0	0
20/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	11,276.0000	6,576.0000	(41.681)	0	0	0
20/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	280.0000	775.0000	176.786	0	0	0
20/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	73,669.0000	91,364.0000	24.020	0	0	0
20/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	115,774.0000	96,302.0000	(16.819)	0	0	0
20/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	8,315.0000	14,588.0000	75.442	0	0	0
20/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	7,518.0000	4,213.0000	(43.961)	0	0	0
20/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,732.0000	3,880.0000	124.018	0	0	0
20/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	45,892.0000	32,198.0000	(29.840)	0	0	0
20/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	96,187.0000	77,313.0000	(19.622)	0	0	0
20/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	736.0000	1,829.0000	148.505	0	0	0
20/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	13,196.0000	21,493.0000	62.875	0	0	0
20/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	33,649.0000	22,489.0000	(33.166)	0	0	122
20/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	33,697.0000	47,163.0000	39.962	0	0	0
20/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	29,493.0000	19,343.0000	(34.415)	0	0	0
20/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	77,521.0000	59,702.0000	(22.986)	0	0	158
20/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	60,625.0000	44,619.0000	(26.402)	0	0	0
20/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	45,897.0000	61,164.0000	33.264	0	0	0
20/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	4,124.0000	8,086.0000	96.072	0	0	0
20/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	59,351.0000	76,013.0000	28.074	0	0	0
20/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	16,616.0000	10,115.0000	(39.125)	0	0	0
20/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	4,945.0000	2,672.0000	(45.966)	0	0	0
20/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	17,811.0000	27,628.0000	55.118	0	0	0
20/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	136,021.0000	116,253.0000	(14.533)	0	0	0
20/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	95.0000	294.0000	209.474	0	0	0
20/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	156,786.0000	136,889.0000	(12.691)	0	0	0
20/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	24,011.0000	15,317.0000	(36.208)	0	0	0
20/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	23,217.0000	34,491.0000	48.559	0	0	0
20/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	16,180.0000	25,495.0000	57.571	0	0	0
20/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	29.0000	99.0000	241.379	0	0	0
20/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	31,520.0000	20,867.0000	(33.798)	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
20/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	35,891.0000	24,221.0000	(32.515)	0	0	0
20/07/2006	R157	2007/02/01			Bond Future	8.7790	8.4990	(3.189)	0.0000	0.0000	0
20/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	6,567.0000	10,607.0000	61.520	0	0	0
20/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	44,221.0000	33,493.0000	(24.260)	0	0	0
20/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	54,900.0000	42,420.0000	(22.732)	0	0	0
20/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	40,049.0000	29,996.0000	(25.102)	0	0	0
20/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	27,368.0000	37,227.0000	36.024	0	0	0
20/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	79,681.0000	95,481.0000	19.829	0	0	0
20/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	16,929.0000	24,361.0000	43.901	0	0	0
20/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	13,738.0000	9,625.0000	(29.939)	0	0	0
20/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	24,381.0000	33,565.0000	37.669	0	0	0
20/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	98,529.0000	81,437.0000	(17.347)	0	0	0
20/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	81,830.0000	65,958.0000	(19.396)	0	0	0
20/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	17,450.0000	12,379.0000	(29.060)	0	0	0
20/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,091.0000	6,910.0000	68.907	0	0	0
20/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	67,445.0000	53,216.0000	(21.097)	0	0	0
20/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	66,864.0000	81,705.0000	22.196	0	0	0
20/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,432.0000	4,304.0000	76.974	0	0	0
20/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	22,174.0000	15,958.0000	(28.033)	0	0	0
20/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	28,045.0000	20,496.0000	(26.917)	0	0	0
20/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	54,751.0000	68,447.0000	25.015	0	0	0
20/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	43,472.0000	55,835.0000	28.439	0	0	0
20/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	116,410.0000	98,370.0000	(15.497)	0	0	0
20/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	135,265.0000	116,534.0000	(13.848)	0	0	0
20/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	32,252.0000	43,118.0000	33.691	0	0	0
20/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	11,002.0000	16,685.0000	51.654	0	0	0
20/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,377.0000	2,557.0000	85.694	0	0	0
20/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	28,942.0000	39,138.0000	35.229	0	0	0
20/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	38,064.0000	28,348.0000	(25.525)	0	0	0
20/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	42,101.0000	31,711.0000	(24.679)	0	0	0
20/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	34,295.0000	25,249.0000	(26.377)	0	0	0
20/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	25,847.0000	35,369.0000	36.840	0	0	0
20/07/2006	R186	2006/08/03			Bond Future	8.4800	8.2330	(2.913)	0.0000	0.0000	61
20/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	56,137.0000	83,277.0000	48.346	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
20/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	3,448.0000	513.0000	(85.122)	0	0	0
20/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	3,842.0000	13,537.0000	252.343	0	0	0
20/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	32,732.0000	57,598.0000	75.968	0	0	0
20/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	29,698.0000	11,592.0000	(60.967)	0	0	0
20/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	725.0000	64.0000	(91.172)	0	0	0
20/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	80,747.0000	108,439.0000	34.295	0	0	0
20/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	11,896.0000	2,938.0000	(75.303)	0	0	0
20/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	115.0000	6.0000	(94.783)	0	0	0
20/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	23.0000	301.0000	1208.696	0	0	0
20/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	14,104.0000	32,947.0000	133.600	0	0	0
20/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	85,146.0000	57,623.0000	(32.324)	0	0	0
20/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	34,312.0000	14,444.0000	(57.904)	0	0	0
20/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	2,721.0000	10,654.0000	291.547	0	0	0
20/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	5,217.0000	16,755.0000	221.162	0	0	0
20/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	182,588.0000	154,787.0000	(15.226)	0	0	0
20/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	25,379.0000	9,116.0000	(64.081)	0	0	0
20/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	217,566.0000	189,765.0000	(12.778)	0	0	0
20/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	482.0000	3,088.0000	540.664	0	0	0
20/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	0.0000	9.0000	100.000	0	0	0
20/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	116,420.0000	88,628.0000	(23.872)	0	0	0
20/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	55,433.0000	30,238.0000	(45.451)	0	0	0
20/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	148,891.0000	121,090.0000	(18.672)	0	0	0
20/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R186	2006/11/02			Bond Future	8.4950	8.2420	(2.978)	0.0000	0.0000	0
20/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	23.0000	80.0000	247.826	0	0	0
20/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	253,785.0000	225,582.0000	(11.113)	0	0	0
20/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	35,266.0000	23,202.0000	(34.209)	0	0	0
20/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	69,732.0000	91,548.0000	31.285	0	0	0
20/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	35,815.0000	52,011.0000	45.221	0	0	0
20/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	24,181.0000	15,218.0000	(37.066)	0	0	0
20/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	51,654.0000	70,951.0000	37.358	0	0	0
20/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	92,724.0000	70,127.0000	(24.370)	0	0	0
20/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	16,270.0000	9,825.0000	(39.613)	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
20/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	6,478.0000	12,141.0000	87.419	0	0	0
20/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	46,957.0000	32,093.0000	(31.654)	0	0	0
20/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	25,266.0000	38,662.0000	53.020	0	0	0
20/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	2,705.0000	5,737.0000	112.089	0	0	0
20/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	120,037.0000	94,809.0000	(21.017)	0	0	0
20/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	91.0000	281.0000	208.791	0	0	0
20/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	22,940.0000	35,612.0000	55.240	0	0	0
20/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	50,291.0000	34,703.0000	(30.996)	0	0	0
20/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	183,332.0000	155,613.0000	(15.120)	0	0	0
20/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	20,688.0000	32,627.0000	57.710	0	0	0
20/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	53,740.0000	37,418.0000	(30.372)	0	0	0
20/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	69,286.0000	50,035.0000	(27.785)	0	0	0
20/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	13,018.0000	22,027.0000	69.204	0	0	0
20/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	308.0000	848.0000	175.325	0	0	0
20/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	150,474.0000	123,531.0000	(17.905)	0	0	0
20/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	899.0000	2,217.0000	146.607	0	0	0
20/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	217,826.0000	189,756.0000	(12.886)	0	0	0
20/07/2006	R186	2007/02/01			Bond Future	8.4960	8.2400	(3.013)	0.0000	0.0000	0
20/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	33,591.0000	25,029.0000	(25.489)	0	0	0
20/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	69,832.0000	87,857.0000	25.812	0	0	0
20/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	253,154.0000	225,678.0000	(10.853)	0	0	0
20/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	42,625.0000	32,224.0000	(24.401)	0	0	0
20/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,085.0000	2,035.0000	87.558	0	0	0
20/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	86,646.0000	106,511.0000	22.927	0	0	0
20/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	53,879.0000	41,372.0000	(23.213)	0	0	0
20/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	43,119.0000	57,188.0000	32.628	0	0	0
20/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	64,790.0000	50,432.0000	(22.161)	0	0	0
20/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	54,315.0000	70,234.0000	29.309	0	0	0
20/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	155,211.0000	130,889.0000	(15.670)	0	0	0
20/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	70,931.0000	55,603.0000	(21.610)	0	0	0
20/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	37,969.0000	51,068.0000	34.499	0	0	0
20/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	6,515.0000	10,620.0000	63.008	0	0	0
20/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	185,697.0000	159,951.0000	(13.865)	0	0	0
20/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	67,804.0000	52,965.0000	(21.885)	0	0	0
20/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	40,508.0000	54,094.0000	33.539	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
20/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,802.0000	6,482.0000	70.489	0	0	0
20/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	104,849.0000	85,011.0000	(18.921)	0	0	0
20/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	28,653.0000	39,754.0000	38.743	0	0	0
20/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	84,684.0000	67,359.0000	(20.458)	0	0	0
20/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	128,385.0000	106,162.0000	(17.310)	0	0	0
20/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	11,700.0000	17,903.0000	53.017	0	0	0
20/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	19,037.0000	27,625.0000	45.112	0	0	0
20/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	218,429.0000	191,650.0000	(12.260)	0	0	0
20/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,094.0000	3,742.0000	78.701	0	0	0
20/07/2006	R194	2006/08/03			Bond Future	8.5610	8.2610	(3.504)	8.4000	8.4000	208
20/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	3,458.0000	7,208.0000	108.444	0	0	0
20/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	712.0000	83.0000	(88.343)	0	0	0
20/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	15,603.0000	11,225.0000	(28.059)	0	0	0
20/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	29.0000	326.0000	1024.138	0	0	0
20/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	23,068.0000	18,689.0000	(18.983)	0	0	0
20/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
20/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	1,314.0000	3,963.0000	201.598	0	0	0
20/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	2,203.0000	472.0000	(78.575)	0	0	0
20/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	26,829.0000	22,450.0000	(16.322)	0	0	0
20/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	8,239.0000	4,156.0000	(49.557)	0	0	0
20/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	2,636.0000	626.0000	(76.252)	0	0	0
20/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	1,019.0000	3,388.0000	232.483	0	0	0
20/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	19,327.0000	14,947.0000	(22.663)	0	0	0
20/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	1,650.0000	4,565.0000	176.667	0	0	0
20/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	11,898.0000	7,549.0000	(36.552)	0	0	0
20/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	1,810.0000	346.0000	(80.884)	0	0	0
20/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	1.0000	31.0000	3000.000	0	0	0
20/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	284.0000	1,516.0000	433.803	0	0	0
20/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	166.0000	10.0000	(93.976)	0	0	0
20/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	4,824.0000	1,677.0000	(65.236)	0	0	0
20/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	6,528.0000	10,752.0000	64.706	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
20/07/2006	R194	2006/11/02			Bond Future	8.7040	8.3440	(4.136)	0.0000	0.0000	0
20/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	26.0000	102.0000	292.308	0	0	0
20/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,481.0000	20,064.0000	(18.043)	0	0	0
20/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	9.0000	39.0000	333.333	0	0	0
20/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,499.0000	3,215.0000	(41.535)	0	0	0
20/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	21,321.0000	16,950.0000	(20.501)	0	0	0
20/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,982.0000	5,145.0000	72.535	0	0	0
20/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,284.0000	8,503.0000	(30.780)	0	0	0
20/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	439.0000	1,105.0000	151.708	0	0	0
20/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,759.0000	3,381.0000	92.211	0	0	0
20/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,664.0000	6,322.0000	(34.582)	0	0	0
20/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	941.0000	2,046.0000	117.428	0	0	0
20/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	18,202.0000	13,926.0000	(23.492)	0	0	0
20/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	3,542.0000	5,915.0000	66.996	0	0	0
20/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	70.0000	241.0000	244.286	0	0	0
20/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,824.0000	2,749.0000	(43.014)	0	0	0
20/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,372.0000	4,546.0000	(38.334)	0	0	0
20/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,154.0000	2,975.0000	(42.278)	0	0	0
20/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	172.0000	517.0000	200.581	0	0	0
20/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,255.0000	5,523.0000	69.677	0	0	0
20/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,154.0000	11,051.0000	(27.075)	0	0	0
20/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
20/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,087.0000	29,640.0000	(13.046)	0	0	0
20/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	30,868.0000	26,425.0000	(14.394)	0	0	0
20/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	3.0000	13.0000	333.333	0	0	0
20/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
20/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	27,666.0000	23,229.0000	(16.038)	0	0	0
20/07/2006	R194	2007/02/01			Bond Future	8.7860	8.3730	(4.701)	0.0000	0.0000	0
20/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,735.0000	8,590.0000	(26.800)	0	0	0
20/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,829.0000	4,650.0000	(31.908)	0	0	0
20/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,854.0000	3,922.0000	(33.003)	0	0	0
20/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,269.0000	2,278.0000	79.511	0	0	0
20/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,443.0000	14,642.0000	(20.609)	0	0	0
20/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,262.0000	5,761.0000	(30.271)	0	0	0
20/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,868.0000	4,519.0000	57.566	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
20/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,898.0000	16,977.0000	(18.763)	0	0	0
20/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,956.0000	5,929.0000	49.874	0	0	0
20/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,991.0000	7,212.0000	44.500	0	0	0
20/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	768.0000	1,492.0000	94.271	0	0	0
20/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	177.0000	409.0000	131.073	0	0	0
20/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	300.0000	652.0000	117.333	0	0	0
20/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,063.0000	12,425.0000	(22.648)	0	0	0
20/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	101.0000	247.0000	144.554	0	0	0
20/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,783.0000	10,354.0000	(24.878)	0	0	0
20/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	489.0000	1,004.0000	105.317	0	0	0
20/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,410.0000	19,403.0000	(17.117)	0	0	0
20/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,955.0000	3,277.0000	67.621	0	0	0
20/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,961.0000	21,897.0000	(15.654)	0	0	0
20/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,880.0000	7,050.0000	(28.644)	0	0	0
20/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,543.0000	24,441.0000	(14.371)	0	0	0
20/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,269.0000	7,549.0000	43.272	0	0	0
20/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,630.0000	3,757.0000	(33.268)	0	0	0
20/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	55.0000	143.0000	160.000	0	0	0
20/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	29.0000	80.0000	175.862	0	0	0
20/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,721.0000	6,881.0000	45.753	0	0	0
20/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,085.0000	4,093.0000	(32.736)	0	0	0
20/07/2006	R201	2006/08/03			Bond Future	8.7390	8.4720	(3.055)	0.0000	0.0000	26
20/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	18,443.0000	7,181.0000	(61.064)	0	0	0
20/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	412.0000	31.0000	(92.476)	0	0	0
20/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	1,338.0000	5,865.0000	338.341	0	0	0
20/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	29,758.0000	45,167.0000	51.781	0	0	0
20/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	76,048.0000	60,258.0000	(20.763)	0	0	0
20/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	0.0000	7.0000	100.000	0	0	0
20/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	11,654.0000	3,496.0000	(70.002)	0	0	0
20/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	60,121.0000	44,338.0000	(26.252)	0	0	0
20/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	3,474.0000	11,105.0000	219.660	0	0	0
20/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	7,240.0000	17,910.0000	147.376	0	0	0
20/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,596.0000	1,477.0000	(77.608)	0	0	0
20/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,945.0000	254.0000	(86.941)	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
20/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	12.0000	190.0000	1483.333	0	0	0
20/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	17,075.0000	31,173.0000	82.565	0	0	0
20/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	244.0000	1,783.0000	630.738	0	0	0
20/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	1,889.0000	7,408.0000	292.165	0	0	0
20/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	44,507.0000	28,896.0000	(35.075)	0	0	0
20/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	16,008.0000	5,737.0000	(64.162)	0	0	0
20/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	29,407.0000	15,157.0000	(48.458)	0	0	0
20/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	2,596.0000	9,160.0000	252.851	0	0	0
20/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	13,740.0000	4,514.0000	(67.147)	0	0	0
20/07/2006	R201	2006/11/02			Bond Future	8.7740	8.4960	(3.168)	0.0000	0.0000	0
20/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	124,905.0000	108,899.0000	(12.815)	0	0	0
20/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	23.0000	80.0000	247.826	0	0	0
20/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	35,860.0000	48,092.0000	34.110	0	0	0
20/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	25,483.0000	16,829.0000	(33.960)	0	0	0
20/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	12,566.0000	19,975.0000	58.961	0	0	0
20/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	9,109.0000	5,277.0000	(42.068)	0	0	0
20/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	108,494.0000	92,592.0000	(14.657)	0	0	0
20/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	62,185.0000	47,828.0000	(23.088)	0	0	0
20/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	18,074.0000	27,059.0000	49.712	0	0	0
20/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,351.0000	3,056.0000	126.203	0	0	0
20/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	577.0000	1,447.0000	150.780	0	0	0
20/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	76,978.0000	61,786.0000	(19.736)	0	0	0
20/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	19,448.0000	12,370.0000	(36.394)	0	0	0
20/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	37,008.0000	25,921.0000	(29.958)	0	0	0
20/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	75.0000	236.0000	214.667	0	0	0
20/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	92,482.0000	76,815.0000	(16.941)	0	0	0
20/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	221.0000	617.0000	179.186	0	0	0
20/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	26,262.0000	37,025.0000	40.983	0	0	0
20/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	13,444.0000	8,144.0000	(39.423)	0	0	0
20/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	27,191.0000	18,129.0000	(33.327)	0	0	0
20/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	11,362.0000	18,363.0000	61.618	0	0	0
20/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	6,453.0000	11,430.0000	77.127	0	0	0
20/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	3,210.0000	6,353.0000	97.913	0	0	0
20/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	13,841.0000	21,653.0000	56.441	0	0	0
20/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	23,856.0000	15,605.0000	(34.587)	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
20/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	48,764.0000	35,844.0000	(26.495)	0	0	0
20/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	15,185.0000	23,395.0000	54.067	0	0	0
20/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	22,309.0000	14,456.0000	(35.201)	0	0	0
20/07/2006	R201	2007/02/01			Bond Future	8.7890	8.5040	(3.243)	0.0000	0.0000	0
20/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	34,850.0000	26,447.0000	(24.112)	0	0	0
20/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	21,373.0000	29,068.0000	36.003	0	0	0
20/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	18,580.0000	13,465.0000	(27.530)	0	0	0
20/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	43,931.0000	54,913.0000	24.998	0	0	0
20/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	22,734.0000	30,693.0000	35.009	0	0	0
20/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	123,559.0000	108,134.0000	(12.484)	0	0	0
20/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	33,372.0000	25,234.0000	(24.386)	0	0	0
20/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	751.0000	1,423.0000	89.481	0	0	0
20/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,272.0000	3,934.0000	73.151	0	0	0
20/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	93,265.0000	78,829.0000	(15.478)	0	0	0
20/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	31,947.0000	24,070.0000	(24.656)	0	0	0
20/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,773.0000	9,183.0000	59.068	0	0	0
20/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	24,138.0000	32,357.0000	34.050	0	0	0
20/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	27,068.0000	35,798.0000	32.252	0	0	0
20/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	9,364.0000	14,058.0000	50.128	0	0	0
20/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	108,092.0000	93,077.0000	(13.891)	0	0	0
20/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	54,749.0000	43,346.0000	(20.828)	0	0	0
20/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,336.0000	2,419.0000	81.063	0	0	0
20/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	66,086.0000	53,399.0000	(19.198)	0	0	0
20/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	44,865.0000	34,829.0000	(22.369)	0	0	0
20/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,699.0000	6,132.0000	65.775	0	0	0
20/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	79,212.0000	65,549.0000	(17.249)	0	0	0
20/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	29,252.0000	21,884.0000	(25.188)	0	0	0
20/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	23,387.0000	17,212.0000	(26.404)	0	0	0
20/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	36,381.0000	27,711.0000	(23.831)	0	0	0
20/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	20,055.0000	27,483.0000	37.038	0	0	0
20/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	35,094.0000	45,016.0000	28.273	0	0	0
20/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	14,141.0000	20,202.0000	42.861	0	0	0
20/07/2006	R203	2006/08/03			Bond Future	8.6970	8.4350	(3.013)	0.0000	0.0000	111
20/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	106,827.0000	88,566.0000	(17.094)	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
20/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	15,053.0000	3,678.0000	(75.566)	0	0	0
20/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	49,608.0000	31,424.0000	(36.655)	0	0	0
20/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	4,133.0000	366.0000	(91.144)	0	0	0
20/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	9,761.0000	1,659.0000	(83.004)	0	0	0
20/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	12,272.0000	2,520.0000	(79.465)	0	0	0
20/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	126,840.0000	108,580.0000	(14.396)	0	0	0
20/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	86.0000	1,394.0000	1520.930	0	0	0
20/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	488.0000	12.0000	(97.541)	0	0	0
20/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
20/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	21,046.0000	38,830.0000	84.501	0	0	0
20/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	3,053.0000	13,212.0000	332.755	0	0	0
20/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	7,772.0000	22,265.0000	186.477	0	0	0
20/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	1,366.0000	8,251.0000	504.026	0	0	0
20/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	87,292.0000	69,031.0000	(20.919)	0	0	0
20/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	2.0000	78.0000	3800.000	0	0	0
20/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	2,082.0000	10,591.0000	408.694	0	0	0
20/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	31,518.0000	14,565.0000	(53.788)	0	0	0
20/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	68,222.0000	49,963.0000	(26.764)	0	0	0
20/07/2006	R203	2006/11/02			Bond Future	8.7260	8.4550	(3.106)	0.0000	0.0000	0
20/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	12,623.0000	22,786.0000	80.512	0	0	0
20/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	8,649.0000	16,826.0000	94.543	0	0	0
20/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	107,290.0000	88,839.0000	(17.197)	0	0	0
20/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	19,771.0000	10,682.0000	(45.971)	0	0	0
20/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	42.0000	182.0000	333.333	0	0	0
20/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	4,129.0000	9,218.0000	123.250	0	0	0
20/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	24,121.0000	13,706.0000	(43.178)	0	0	0
20/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	21,882.0000	12,129.0000	(44.571)	0	0	0
20/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	17,789.0000	9,361.0000	(47.378)	0	0	0
20/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	37,101.0000	23,599.0000	(36.393)	0	0	0
20/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	173.0000	628.0000	263.006	0	0	0
20/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	15,839.0000	27,298.0000	72.347	0	0	0
20/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	14,216.0000	7,082.0000	(50.183)	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
20/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	69,824.0000	52,450.0000	(24.883)	0	0	0
20/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	9,862.0000	18,700.0000	89.617	0	0	0
20/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	591.0000	1,809.0000	206.091	0	0	0
20/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,696.0000	4,407.0000	159.847	0	0	0
20/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	52,584.0000	36,705.0000	(30.197)	0	0	0
20/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	88,188.0000	70,052.0000	(20.565)	0	0	0
20/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	11,186.0000	20,688.0000	84.945	0	0	0
20/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	126,952.0000	108,396.0000	(14.617)	0	0	0
20/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	8.0000	44.0000	450.000	0	0	0
20/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	147,116.0000	128,532.0000	(12.632)	0	0	0
20/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1.0000	9.0000	800.000	0	0	0
20/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
20/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	167,773.0000	149,183.0000	(11.080)	0	0	0
20/07/2006	R203	2007/02/01			Bond Future	8.7380	8.4630	(3.147)	0.0000	0.0000	0
20/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,497.0000	5,070.0000	103.044	0	0	0
20/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	20,253.0000	12,520.0000	(38.182)	0	0	0
20/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	71,513.0000	55,503.0000	(22.388)	0	0	0
20/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	21,054.0000	31,903.0000	51.529	0	0	0
20/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	88,701.0000	71,572.0000	(19.311)	0	0	0
20/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	25,716.0000	16,565.0000	(35.585)	0	0	0
20/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	8,418.0000	14,592.0000	73.343	0	0	0
20/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	30,265.0000	43,318.0000	43.129	0	0	0
20/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	41,721.0000	29,312.0000	(29.743)	0	0	0
20/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,774.0000	8,932.0000	87.097	0	0	0
20/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	12,992.0000	7,462.0000	(42.565)	0	0	0
20/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	16,450.0000	25,882.0000	57.337	0	0	0
20/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	524.0000	1,271.0000	142.557	0	0	0
20/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	106,949.0000	89,112.0000	(16.678)	0	0	0
20/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	23,801.0000	15,126.0000	(36.448)	0	0	0
20/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,198.0000	2,652.0000	121.369	0	0	0
20/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	55,727.0000	41,302.0000	(25.885)	0	0	0
20/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	29,830.0000	19,724.0000	(33.879)	0	0	0
20/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	17,906.0000	27,814.0000	55.333	0	0	0
20/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	13,774.0000	22,252.0000	61.551	0	0	0
20/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	27,726.0000	18,097.0000	(34.729)	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
20/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	165,941.0000	147,413.0000	(11.165)	0	0	0
20/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	15,073.0000	24,027.0000	59.404	0	0	0
20/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	75.0000	220.0000	193.333	0	0	0
20/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	126,001.0000	107,765.0000	(14.473)	0	0	0
20/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	24.0000	79.0000	229.167	0	0	0
20/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	145,695.0000	127,257.0000	(12.655)	0	0	0
20/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	208.0000	555.0000	166.827	0	0	0
20/07/2006	R204	2006/08/03			Bond Future	8.6820	8.4250	(2.960)	0.0000	0.0000	83
20/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	2,363.0000	8,965.0000	279.391	0	0	0
20/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	16,538.0000	5,575.0000	(66.290)	0	0	0
20/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	32,433.0000	16,076.0000	(50.433)	0	0	0
20/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	481.0000	2,959.0000	515.177	0	0	0
20/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	19,343.0000	7,111.0000	(63.237)	0	0	0
20/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	4,359.0000	13,525.0000	210.278	0	0	0
20/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	28.0000	358.0000	1178.571	0	0	0
20/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	13,970.0000	4,302.0000	(69.205)	0	0	0
20/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	51,138.0000	32,634.0000	(36.184)	0	0	0
20/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	3,252.0000	11,124.0000	242.066	0	0	0
20/07/2006	R204	2006/11/02			Bond Future	8.7070	8.4410	(3.055)	0.0000	0.0000	0
20/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	9.0000	33.0000	266.667	0	0	0
20/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	176,828.0000	157,616.0000	(10.865)	0	0	0
20/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	154,724.0000	135,566.0000	(12.382)	0	0	0
20/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	34.0000	113.0000	232.353	0	0	0
20/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	30,781.0000	20,559.0000	(33.209)	0	0	0
20/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	9,186.0000	15,712.0000	71.043	0	0	0
20/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	42,562.0000	29,852.0000	(29.862)	0	0	0
20/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	15,857.0000	24,871.0000	56.846	0	0	0
20/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	133,247.0000	114,233.0000	(14.270)	0	0	0
20/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	28,740.0000	19,009.0000	(33.859)	0	0	0
20/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	4,662.0000	8,864.0000	90.133	0	0	0
20/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	56,971.0000	41,937.0000	(26.389)	0	0	0
20/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	17,449.0000	26,955.0000	54.479	0	0	0
20/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	35,358.0000	48,805.0000	38.031	0	0	0
20/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	19,126.0000	29,117.0000	52.238	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
20/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	21,589.0000	13,739.0000	(36.361)	0	0	0
20/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	26,802.0000	17,555.0000	(34.501)	0	0	0
20/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	24,650.0000	36,037.0000	46.195	0	0	0
20/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	14,765.0000	8,976.0000	(39.208)	0	0	0
20/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	24,965.0000	16,195.0000	(35.129)	0	0	0
20/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	113.0000	335.0000	196.460	0	0	0
20/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	2,009.0000	4,338.0000	115.928	0	0	0
20/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	73,745.0000	56,837.0000	(22.928)	0	0	0
20/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	20,887.0000	31,353.0000	50.108	0	0	0
20/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	865.0000	2,067.0000	138.960	0	0	0
20/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	112,466.0000	93,780.0000	(16.615)	0	0	0
20/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	333.0000	882.0000	164.865	0	0	0
20/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	92,538.0000	74,503.0000	(19.489)	0	0	0
20/07/2006	R204	2007/02/01			Bond Future	8.7150	8.4460	(3.087)	0.0000	0.0000	0
20/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	552.0000	1,060.0000	92.029	0	0	0
20/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	175,607.0000	156,898.0000	(10.654)	0	0	0
20/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,041.0000	1,908.0000	83.285	0	0	0
20/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	154,293.0000	135,943.0000	(11.893)	0	0	0
20/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	79,483.0000	64,669.0000	(18.638)	0	0	0
20/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	19,333.0000	27,031.0000	39.818	0	0	0
20/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	8,048.0000	12,452.0000	54.722	0	0	0
20/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	52,885.0000	41,365.0000	(21.783)	0	0	0
20/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	12,946.0000	18,960.0000	46.455	0	0	0
20/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	38,840.0000	29,615.0000	(23.751)	0	0	0
20/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	65,199.0000	51,996.0000	(20.250)	0	0	0
20/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	96,281.0000	80,219.0000	(16.682)	0	0	0
20/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	40,630.0000	31,088.0000	(23.485)	0	0	0
20/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	26,849.0000	19,943.0000	(25.722)	0	0	0
20/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	133,868.0000	116,054.0000	(13.307)	0	0	0
20/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	33,876.0000	25,567.0000	(24.528)	0	0	0
20/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,170.0000	8,325.0000	61.025	0	0	0
20/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	28,904.0000	38,580.0000	33.476	0	0	0
20/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	36,338.0000	47,247.0000	30.021	0	0	0
20/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	27,172.0000	36,527.0000	34.429	0	0	0
20/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	37,119.0000	28,205.0000	(24.015)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	42,490.0000	32,627.0000	(23.213)	0	0	0
20/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	32,523.0000	42,826.0000	31.679	0	0	0
20/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,863.0000	3,267.0000	75.362	0	0	0
20/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	30,688.0000	40,680.0000	32.560	0	0	0
20/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	46,651.0000	58,962.0000	26.390	0	0	0
20/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,177.0000	5,334.0000	67.894	0	0	0
20/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	114,473.0000	97,413.0000	(14.903)	0	0	0
20/07/2006	R207	2006/08/03			Bond Future	8.6580	8.4050	(2.922)	0.0000	0.0000	0
20/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	10,961.0000	2,181.0000	(80.102)	0	0	0
20/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	2,111.0000	10,271.0000	386.547	0	0	0
20/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	4,355.0000	15,797.0000	262.732	0	0	0
20/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	13,662.0000	3,226.0000	(76.387)	0	0	0
20/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	8,572.0000	1,418.0000	(83.458)	0	0	0
20/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	3,087.0000	12,903.0000	317.979	0	0	0
20/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	49,488.0000	31,031.0000	(37.296)	0	0	0
20/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	4.0000	142.0000	3450.000	0	0	0
20/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	30,423.0000	13,677.0000	(55.044)	0	0	0
20/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	1,389.0000	7,944.0000	471.922	0	0	0
20/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	172.0000	2,021.0000	1075.000	0	0	0
20/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	16,638.0000	4,598.0000	(72.364)	0	0	0
20/07/2006	R207	2006/11/02			Bond Future	8.6790	8.4190	(2.996)	0.0000	0.0000	0
20/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	8,804.0000	20,473.0000	132.542	0	0	0
20/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	7,246.0000	17,866.0000	146.564	0	0	0
20/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	70,145.0000	51,438.0000	(26.669)	0	0	0
20/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	10,885.0000	3,652.0000	(66.449)	0	0	0
20/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
20/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	5,885.0000	15,429.0000	162.175	0	0	0
20/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	110,979.0000	92,078.0000	(17.031)	0	0	0
20/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	23.0000	219.0000	852.174	0	0	0
20/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	4,713.0000	13,178.0000	179.610	0	0	0
20/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	12,514.0000	26,130.0000	108.806	0	0	0
20/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	132,285.0000	113,382.0000	(14.290)	0	0	0
20/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	12,932.0000	4,649.0000	(64.050)	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
20/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	23.0000	2200.000	0	0	0
20/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	90,266.0000	71,385.0000	(20.917)	0	0	0
20/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	20,341.0000	8,842.0000	(56.531)	0	0	0
20/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	17,669.0000	7,231.0000	(59.075)	0	0	0
20/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	3,721.0000	11,125.0000	198.979	0	0	0
20/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	7,445.0000	2,158.0000	(71.014)	0	0	0
20/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	15,196.0000	5,837.0000	(61.589)	0	0	0
20/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,237.0000	4,962.0000	301.132	0	0	0
20/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	32,722.0000	17,544.0000	(46.385)	0	0	0
20/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	50,748.0000	32,924.0000	(35.123)	0	0	0
20/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	213.0000	1,292.0000	506.573	0	0	0
20/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	154,199.0000	135,296.0000	(12.259)	0	0	0
20/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	24,900.0000	41,950.0000	68.474	0	0	0
20/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2,297.0000	444.0000	(80.670)	0	0	0
20/07/2006	R207	2007/02/01			Bond Future	8.6850	8.4220	(3.028)	0.0000	0.0000	0
20/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	21,216.0000	31,782.0000	49.802	0	0	0
20/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	16,560.0000	25,700.0000	55.193	0	0	0
20/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	29,819.0000	20,029.0000	(32.831)	0	0	0
20/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	20,126.0000	12,692.0000	(36.937)	0	0	0
20/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	91,404.0000	74,219.0000	(18.801)	0	0	0
20/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	131,609.0000	113,126.0000	(14.044)	0	0	0
20/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	23,704.0000	15,340.0000	(35.285)	0	0	0
20/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	310.0000	758.0000	144.516	0	0	0
20/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	110,991.0000	92,990.0000	(16.218)	0	0	0
20/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,639.0000	3,384.0000	106.467	0	0	0
20/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	27,680.0000	18,367.0000	(33.645)	0	0	0
20/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	15,169.0000	23,833.0000	57.116	0	0	0
20/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	18,031.0000	27,648.0000	53.336	0	0	0
20/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	747.0000	1,675.0000	124.230	0	0	0
20/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	19,583.0000	29,676.0000	51.540	0	0	0
20/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	25,642.0000	16,805.0000	(34.463)	0	0	0
20/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	24,722.0000	36,218.0000	46.501	0	0	0
20/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	32,058.0000	21,791.0000	(32.026)	0	0	0
20/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,290.0000	6,281.0000	90.912	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
20/07/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	10,397.0000	17,197.0000	65.403	0	0	0
20/07/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	56,543.0000	42,309.0000	(25.174)	0	0	0
20/07/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	73,134.0000	57,195.0000	(21.794)	0	0	0
20/07/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	6,079.0000	10,776.0000	77.266	0	0	0
20/07/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	42,005.0000	29,874.0000	(28.880)	0	0	0
20/07/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	40.0000	116.0000	190.000	0	0	0
20/07/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	117.0000	312.0000	166.667	0	0	0
20/07/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	12,858.0000	7,572.0000	(41.111)	0	0	0
20/07/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	34,830.0000	48,475.0000	39.176	0	0	0
20/07/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	153,063.0000	134,328.0000	(12.240)	0	0	0
20/07/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	175,245.0000	156,391.0000	(10.759)	0	0	0

Grand Total: **3,177**