

Derivatives High/Low Report

High/Low for 17/02/2006

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | GOVI 2006/05/04 | | | jGovi | 244.7230 | 244.6740 | (0.020) | 0.0000 | 0.0000 | 699 |
| 17/02/2006 | GOVI 2006/05/04 | 230.00 | Call | jGovi | 147,246.0000 | 146,755.0000 | (0.333) | 0 | 0 | 0 |
| 17/02/2006 | GOVI 2006/05/04 | 230.00 | Put | jGovi | 16.0000 | 15.0000 | (6.250) | 0 | 0 | 0 |
| 17/02/2006 | GOVI 2006/08/03 | | | jGovi | 249.1400 | 249.0800 | (0.024) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | GOVI 2006/08/03 | 230.00 | Put | jGovi | 67.0000 | 67.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | GOVI 2006/08/03 | 230.00 | Call | jGovi | 191,467.0000 | 190,867.0000 | (0.313) | 0 | 0 | 0 |
| 17/02/2006 | GOVI 2006/11/02 | | | jGovi | 253.5700 | 253.4910 | (0.031) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | GOVI 2006/11/02 | 230.00 | Call | jGovi | 235,759.0000 | 234,970.0000 | (0.335) | 0 | 0 | 0 |
| 17/02/2006 | GOVI 2006/11/02 | 230.00 | Put | jGovi | 59.0000 | 60.0000 | 1.695 | 0 | 0 | 0 |
| 17/02/2006 | GOVI 2007/02/01 | | | jGovi | 257.9660 | 257.8710 | (0.037) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | GOVI 2007/02/01 | 230.00 | Call | jGovi | 279,694.0000 | 278,745.0000 | (0.339) | 0 | 0 | 0 |
| 17/02/2006 | GOVI 2007/02/01 | 230.00 | Put | jGovi | 34.0000 | 35.0000 | 2.941 | 0 | 0 | 0 |
| 17/02/2006 | J152 2006/02/28 | | | jSwap | (9,499.4162) | (9,499.4162) | - | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | J153 2010/08/31 | | | jSwap | 7.0930 | 7.0890 | (0.056) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | J157 2015/09/15 | | | jSwap | 7.1510 | 7.1570 | 0.084 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | J186 2026/12/21 | | | jSwap | 6.7840 | 6.8020 | 0.265 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | J194 2008/02/28 | | | jSwap | 7.0160 | 7.0080 | (0.114) | 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 |
|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | J201 | 2014/12/22 | | | jSwap | 7.1290 | 7.1340 | 0.070 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | J203 | 2017/09/15 | | | jSwap | 7.1320 | 7.1370 | 0.070 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | J204 | 2018/12/21 | | | jSwap | 7.1270 | 7.1260 | (0.014) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | J207 | 2020/01/15 | | | jSwap | 7.1000 | 7.0970 | (0.042) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JBAR | 2005/03/16 | | | jBar | 7.1000 | 7.1000 | - | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JFRA | 2006/05/04 | | | jFra | 6.9580 | 6.9540 | (0.057) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JFRA | 2006/05/04 | 7.00 | Call | Option on jFra | 524.0000 | 515.0000 | (1.718) | 0 | 0 | 0 |
| 17/02/2006 | JFRA | 2006/05/04 | 7.00 | Put | Option on jFra | 626.0000 | 628.0000 | 0.319 | 0 | 0 | 0 |
| 17/02/2006 | JFRA | 2006/08/03 | | | jFra | 6.8980 | 6.8840 | (0.203) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JFRA | 2006/08/03 | 7.00 | Call | Option on jFra | 814.0000 | 796.0000 | (2.211) | 0 | 0 | 0 |
| 17/02/2006 | JFRA | 2006/08/03 | 7.00 | Put | Option on jFra | 1,064.0000 | 1,080.0000 | 1.504 | 0 | 0 | 0 |
| 17/02/2006 | JFRA | 2006/11/02 | | | jFra | 6.9190 | 6.9050 | (0.202) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JFRA | 2006/11/02 | 7.00 | Call | Option on jFra | 1,123.0000 | 1,105.0000 | (1.603) | 0 | 0 | 0 |
| 17/02/2006 | JFRA | 2006/11/02 | 7.00 | Put | Option on jFra | 1,322.0000 | 1,338.0000 | 1.210 | 0 | 0 | 0 |
| 17/02/2006 | JFRA | 2007/02/01 | | | jFra | 6.9910 | 6.9760 | (0.215) | 0.0000 | 0.0000 | 500 |
| 17/02/2006 | JFRA | 2007/02/01 | 7.50 | Call | Option on jFra | 885.0000 | 870.0000 | (1.695) | 0 | 0 | 0 |
| 17/02/2006 | JFRA | 2007/02/01 | 7.50 | Put | Option on jFra | 2,133.0000 | 2,154.0000 | 0.985 | 0 | 0 | 0 |
| 17/02/2006 | JFRA | 2007/05/03 | | | jFra | 7.1110 | 7.0920 | (0.267) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JFRA | 2007/05/03 | 7.50 | Put | Option on jFra | 2,144.0000 | 2,170.0000 | 1.213 | 0 | 0 | 0 |
| 17/02/2006 | JFRA | 2007/05/03 | 7.50 | Call | Option on jFra | 1,191.0000 | 1,170.0000 | (1.763) | 0 | 0 | 0 |
| 17/02/2006 | JFRA | 2007/08/02 | | | jFra | 7.2120 | 7.2030 | (0.125) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JFRA | 2007/08/02 | 7.50 | Call | Option on jFra | 1,452.0000 | 1,441.0000 | (0.758) | 0 | 0 | 0 |
| 17/02/2006 | JFRA | 2007/08/02 | 7.50 | Put | Option on jFra | 2,158.0000 | 2,168.0000 | 0.463 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | JFRA | 2007/11/01 | | | jFra | 7.3210 | 7.2880 | (0.451) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 1,796.0000 | 1,754.0000 | (2.339) | 0 | 0 | 0 |
| 17/02/2006 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 2,267.0000 | 2,313.0000 | 2.029 | 0 | 0 | 0 |
| 17/02/2006 | JN02 | 2006/05/04 | | | jNote | 7.0850 | 7.0690 | (0.226) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JN02 | 2006/05/04 | 7.25 | Call | Option on jNote | 7,744.0000 | 7,554.0000 | (2.454) | 0 | 0 | 0 |
| 17/02/2006 | JN02 | 2006/05/04 | 7.25 | Put | Option on jNote | 10,765.0000 | 10,872.0000 | 0.994 | 0 | 0 | 0 |
| 17/02/2006 | JN02 | 2006/08/03 | | | jNote | 7.1390 | 7.1210 | (0.252) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JN02 | 2006/08/03 | 7.25 | Call | Option on jNote | 12,537.0000 | 12,340.0000 | (1.571) | 0 | 0 | 0 |
| 17/02/2006 | JN02 | 2006/08/03 | 7.25 | Put | Option on jNote | 14,605.0000 | 14,744.0000 | 0.952 | 0 | 0 | 0 |
| 17/02/2006 | JN02 | 2006/11/02 | | | jNote | 7.2020 | 7.1830 | (0.264) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JN02 | 2006/11/02 | 7.25 | Call | Option on jNote | 16,366.0000 | 16,163.0000 | (1.240) | 0 | 0 | 0 |
| 17/02/2006 | JN02 | 2006/11/02 | 7.25 | Put | Option on jNote | 17,260.0000 | 17,411.0000 | 0.875 | 0 | 0 | 0 |
| 17/02/2006 | JN05 | 2006/05/04 | | | jNote | 7.3060 | 7.2920 | (0.192) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JN05 | 2006/05/04 | 7.25 | Put | Option on jNote | 8,031.0000 | 8,245.0000 | 2.665 | 0 | 0 | 0 |
| 17/02/2006 | JN05 | 2006/05/04 | 7.25 | Call | Option on jNote | 10,365.0000 | 9,996.0000 | (3.560) | 0 | 0 | 0 |
| 17/02/2006 | JN05 | 2006/08/03 | | | jNote | 7.3330 | 7.3190 | (0.191) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JN05 | 2006/08/03 | 7.25 | Put | Option on jNote | 11,851.0000 | 12,084.0000 | 1.966 | 0 | 0 | 0 |
| 17/02/2006 | JN05 | 2006/08/03 | 7.25 | Call | Option on jNote | 15,308.0000 | 14,959.0000 | (2.280) | 0 | 0 | 0 |
| 17/02/2006 | JN05 | 2006/11/02 | | | jNote | 7.3630 | 7.3490 | (0.190) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JN05 | 2006/11/02 | 7.25 | Put | Option on jNote | 14,516.0000 | 14,755.0000 | 1.646 | 0 | 0 | 0 |
| 17/02/2006 | JN05 | 2006/11/02 | 7.25 | Call | Option on jNote | 19,218.0000 | 18,876.0000 | (1.780) | 0 | 0 | 0 |
| 17/02/2006 | JN10 | 2006/05/04 | | | jNote | 7.2950 | 7.2960 | 0.014 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JN10 | 2006/05/04 | 7.25 | Call | Option on jNote | 10,823.0000 | 10,804.0000 | (0.176) | 0 | 0 | 0 |
| 17/02/2006 | JN10 | 2006/05/04 | 7.25 | Put | Option on jNote | 7,646.0000 | 7,555.0000 | (1.190) | 0 | 0 | 0 |
| 17/02/2006 | JN10 | 2006/08/03 | | | jNote | 7.3060 | 7.3080 | 0.027 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JN10 | 2006/08/03 | 7.25 | Put | Option on jNote | 11,622.0000 | 11,517.0000 | (0.903) | 0 | 0 | 0 |
| 17/02/2006 | JN10 | 2006/08/03 | 7.25 | Call | Option on jNote | 15,572.0000 | 15,610.0000 | 0.244 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | JN10 | 2006/11/02 | | | jNote | 7.3190 | 7.3220 | 0.041 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JN10 | 2006/11/02 | 7.25 | Put | Option on jNote | 14,441.0000 | 14,311.0000 | (0.900) | 0 | 0 | 0 |
| 17/02/2006 | JN10 | 2006/11/02 | 7.25 | Call | Option on jNote | 19,304.0000 | 19,387.0000 | 0.430 | 0 | 0 | 0 |
| 17/02/2006 | JROD | 2006/02/28 | | | jRod | 6.6900 | 6.5360 | (2.302) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JROD | 2006/03/31 | | | jRod | 6.8030 | 6.6480 | (2.278) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JROD | 2006/04/28 | | | jRod | 6.9400 | 6.7770 | (2.349) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JROD | 2006/05/31 | | | jRod | 6.9210 | 6.8430 | (1.127) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JROD | 2006/06/30 | | | jRod | 6.9940 | 6.9170 | (1.101) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JROD | 2006/07/31 | | | jRod | 7.0650 | 6.9870 | (1.104) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | JROD | 2006/08/31 | | | jRod | 7.0020 | 6.9490 | (0.757) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | | | Bond Future | 7.0820 | 7.0770 | (0.071) | 0.0000 | 0.0000 | 11 |
| 17/02/2006 | R153 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 4,946.0000 | 4,823.0000 | (2.487) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 11,882.0000 | 11,966.0000 | 0.707 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 9,338.0000 | 9,173.0000 | (1.767) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 5,935.0000 | 5,976.0000 | 0.691 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 28,524.0000 | 28,680.0000 | 0.547 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 19,678.0000 | 19,803.0000 | 0.635 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 2,513.0000 | 2,431.0000 | (3.263) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 1,239.0000 | 1,188.0000 | (4.116) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 296.0000 | 279.0000 | (5.743) | 0 | 0 | 20 |
| 17/02/2006 | R153 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 47,497.0000 | 47,688.0000 | 0.402 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 85,783.0000 | 85,990.0000 | 0.241 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 29.0000 | 26.0000 | (10.345) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 66,726.0000 | 66,931.0000 | 0.307 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 99.0000 | 92.0000 | (7.071) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 16,069.0000 | 15,873.0000 | (1.220) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 2,213.0000 | 2,225.0000 | 0.542 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R153 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 57,100.0000 | 57,300.0000 | 0.350 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 76,297.0000 | 76,504.0000 | 0.271 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 604.0000 | 575.0000 | (4.801) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 37,901.0000 | 38,078.0000 | 0.467 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | | | Bond Future | 7.0600 | 7.0560 | (0.057) | 0.0000 | 0.0000 | 1 |
| 17/02/2006 | R153 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 16,170.0000 | 16,229.0000 | 0.365 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 12,681.0000 | 12,564.0000 | (0.923) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 10,327.0000 | 10,367.0000 | 0.387 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 1,291.0000 | 1,264.0000 | (2.091) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 8,756.0000 | 8,658.0000 | (1.119) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 6,123.0000 | 6,044.0000 | (1.290) | 0 | 0 | 100 |
| 17/02/2006 | R153 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 30,958.0000 | 31,051.0000 | 0.300 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 4,306.0000 | 4,243.0000 | (1.463) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 23,205.0000 | 23,283.0000 | 0.336 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 56,071.0000 | 56,201.0000 | 0.232 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 64,691.0000 | 64,829.0000 | 0.213 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 2,201.0000 | 2,160.0000 | (1.863) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 724.0000 | 706.0000 | (2.486) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 387.0000 | 376.0000 | (2.842) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 73,448.0000 | 73,593.0000 | 0.197 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 47,700.0000 | 47,817.0000 | 0.245 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 3,059.0000 | 3,008.0000 | (1.667) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 39,182.0000 | 39,289.0000 | 0.273 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | | | Bond Future | 7.0530 | 7.0500 | (0.043) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 15,687.0000 | 15,602.0000 | (0.542) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 48,169.0000 | 48,234.0000 | 0.135 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 13,731.0000 | 13,756.0000 | 0.182 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 19,338.0000 | 19,373.0000 | 0.181 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 12,100.0000 | 12,025.0000 | (0.620) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 5,033.0000 | 4,988.0000 | (0.894) | 0 | 0 | 100 |
| 17/02/2006 | R153 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 3,546.0000 | 3,509.0000 | (1.043) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 55,441.0000 | 55,515.0000 | 0.133 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 63,009.0000 | 63,091.0000 | 0.130 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R153 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 9,016.0000 | 9,032.0000 | 0.177 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 20,257.0000 | 20,163.0000 | (0.464) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 25,861.0000 | 25,905.0000 | 0.170 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 32,911.0000 | 32,963.0000 | 0.158 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 1,638.0000 | 1,616.0000 | (1.343) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 78,743.0000 | 78,838.0000 | 0.121 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 1,073.0000 | 1,057.0000 | (1.491) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 70,799.0000 | 70,888.0000 | 0.126 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 9,517.0000 | 9,450.0000 | (0.704) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 2,439.0000 | 2,411.0000 | (1.148) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 5,330.0000 | 5,339.0000 | 0.169 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 7,550.0000 | 7,491.0000 | (0.781) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 40,340.0000 | 40,400.0000 | 0.149 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 6,049.0000 | 5,997.0000 | (0.860) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 25,948.0000 | 25,846.0000 | (0.393) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | | | Bond Future | 7.0620 | 7.0610 | (0.014) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 16,322.0000 | 16,314.0000 | (0.049) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 18,463.0000 | 18,421.0000 | (0.227) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 15,228.0000 | 15,187.0000 | (0.269) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 21,692.0000 | 21,686.0000 | (0.028) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 75,604.0000 | 75,620.0000 | 0.021 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 3,064.0000 | 3,045.0000 | (0.620) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 4,082.0000 | 4,059.0000 | (0.563) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 68,624.0000 | 68,636.0000 | 0.017 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 61,835.0000 | 61,842.0000 | 0.011 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 48,999.0000 | 48,998.0000 | (0.002) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 8,891.0000 | 8,856.0000 | (0.394) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 55,278.0000 | 55,282.0000 | 0.007 | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 5,363.0000 | 5,336.0000 | (0.503) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 9,993.0000 | 9,956.0000 | (0.370) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 41,805.0000 | 41,803.0000 | (0.005) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 6,951.0000 | 6,920.0000 | (0.446) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 34,799.0000 | 34,795.0000 | (0.011) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 7,667.0000 | 7,659.0000 | (0.104) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 11,608.0000 | 11,599.0000 | (0.078) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R153 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 11,358.0000 | 11,320.0000 | (0.335) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 27,262.0000 | 27,218.0000 | (0.161) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 13,067.0000 | 13,028.0000 | (0.298) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 22,436.0000 | 22,392.0000 | (0.196) | 0 | 0 | 0 |
| 17/02/2006 | R153 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 28,059.0000 | 28,054.0000 | (0.018) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | | | Bond Future | 7.1490 | 7.1540 | 0.070 | 0.0000 | 0.0000 | 7 |
| 17/02/2006 | R157 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 151.0000 | 147.0000 | (2.649) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 52,418.0000 | 51,986.0000 | (0.824) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 5,293.0000 | 5,311.0000 | 0.340 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 109,798.0000 | 109,366.0000 | (0.393) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 34,930.0000 | 34,519.0000 | (1.177) | 0 | 0 | 50 |
| 17/02/2006 | R157 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 2,176.0000 | 2,171.0000 | (0.230) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 147,347.0000 | 146,918.0000 | (0.291) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 17.0000 | 17.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 8,871.0000 | 8,628.0000 | (2.739) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 71,255.0000 | 70,819.0000 | (0.612) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 165,623.0000 | 165,195.0000 | (0.258) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 815.0000 | 807.0000 | (0.982) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 21,707.0000 | 21,892.0000 | 0.852 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 128,742.0000 | 128,312.0000 | (0.334) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 347.0000 | 341.0000 | (1.729) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 90,586.0000 | 90,151.0000 | (0.480) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 11,235.0000 | 11,313.0000 | 0.694 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 68.0000 | 65.0000 | (4.412) | 0 | 0 | 115 |
| 17/02/2006 | R157 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 19,849.0000 | 19,499.0000 | (1.763) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | | | Bond Future | 7.1390 | 7.1460 | 0.098 | 0.0000 | 0.0000 | 2 |
| 17/02/2006 | R157 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 145,695.0000 | 145,110.0000 | (0.402) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 163,222.0000 | 162,636.0000 | (0.359) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 391.0000 | 391.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 42,271.0000 | 41,800.0000 | (1.114) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 782.0000 | 783.0000 | 0.128 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 1,491.0000 | 1,495.0000 | 0.268 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 110,729.0000 | 110,154.0000 | (0.519) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R157 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 5,668.0000 | 5,707.0000 | 0.688 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 8,370.0000 | 8,439.0000 | 0.824 | 0 | 0 | 100 |
| 17/02/2006 | R157 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 12,487.0000 | 12,602.0000 | 0.921 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 58,290.0000 | 57,774.0000 | (0.885) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 128,136.0000 | 127,554.0000 | (0.454) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 28,562.0000 | 28,836.0000 | 0.959 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 75,334.0000 | 74,788.0000 | (0.725) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 16,866.0000 | 16,554.0000 | (1.850) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 2,708.0000 | 2,719.0000 | 0.406 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 19,047.0000 | 19,231.0000 | 0.966 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 92,925.0000 | 92,361.0000 | (0.607) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 28,295.0000 | 27,894.0000 | (1.417) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 3,895.0000 | 3,916.0000 | 0.539 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | | | Bond Future | 7.1380 | 7.1450 | 0.098 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 19,382.0000 | 19,523.0000 | 0.727 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 9.75 | Put | Option on Bond Future | 721.0000 | 723.0000 | 0.277 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 9.50 | Call | Option on Bond Future | 177,631.0000 | 177,063.0000 | (0.320) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 9.50 | Put | Option on Bond Future | 1,199.0000 | 1,203.0000 | 0.334 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 3,060.0000 | 3,073.0000 | 0.425 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 9.75 | Call | Option on Bond Future | 194,044.0000 | 193,474.0000 | (0.294) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 48,530.0000 | 48,100.0000 | (0.886) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 161,161.0000 | 160,597.0000 | (0.350) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 1,941.0000 | 1,949.0000 | 0.412 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 7,024.0000 | 7,058.0000 | 0.484 | 0 | 0 | 117 |
| 17/02/2006 | R157 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 112,613.0000 | 112,075.0000 | (0.478) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 144,740.0000 | 144,181.0000 | (0.386) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 35,222.0000 | 34,846.0000 | (1.068) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 26,117.0000 | 26,312.0000 | 0.747 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 4,698.0000 | 4,719.0000 | 0.447 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 11,366.0000 | 11,436.0000 | 0.616 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 8,875.0000 | 8,925.0000 | 0.563 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 46,595.0000 | 46,931.0000 | 0.721 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 14,436.0000 | 14,201.0000 | (1.628) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 128,503.0000 | 127,953.0000 | (0.428) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 23,716.0000 | 23,406.0000 | (1.307) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R157 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 35,044.0000 | 35,305.0000 | 0.745 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 95,898.0000 | 95,375.0000 | (0.545) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 63,591.0000 | 63,120.0000 | (0.741) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 79,464.0000 | 78,964.0000 | (0.629) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 14,781.0000 | 14,882.0000 | 0.683 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | | | Bond Future | 7.1460 | 7.1550 | 0.126 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 25,427.0000 | 25,642.0000 | 0.846 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 9.75 | Put | Option on Bond Future | 3,099.0000 | 3,118.0000 | 0.613 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 9.50 | Put | Option on Bond Future | 4,341.0000 | 4,367.0000 | 0.599 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 28,188.0000 | 27,815.0000 | (1.323) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 53,204.0000 | 52,704.0000 | (0.940) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 9.75 | Call | Option on Bond Future | 191,258.0000 | 190,561.0000 | (0.364) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 9.50 | Call | Option on Bond Future | 175,970.0000 | 175,281.0000 | (0.392) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 5,992.0000 | 6,029.0000 | 0.617 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 145,795.0000 | 145,130.0000 | (0.456) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 160,785.0000 | 160,107.0000 | (0.422) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 84,327.0000 | 83,748.0000 | (0.687) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 18,555.0000 | 18,690.0000 | 0.728 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 21,502.0000 | 21,672.0000 | 0.791 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 68,454.0000 | 67,909.0000 | (0.796) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 39,861.0000 | 40,204.0000 | 0.860 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 100,479.0000 | 99,873.0000 | (0.603) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 39,956.0000 | 39,514.0000 | (1.106) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 116,828.0000 | 116,200.0000 | (0.538) | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 8,153.0000 | 8,203.0000 | 0.613 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 31,719.0000 | 31,992.0000 | 0.861 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 16,235.0000 | 16,344.0000 | 0.671 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 10,933.0000 | 11,000.0000 | 0.613 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 14,452.0000 | 14,540.0000 | 0.609 | 0 | 0 | 0 |
| 17/02/2006 | R157 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 131,105.0000 | 130,457.0000 | (0.494) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | | | Bond Future | 6.8230 | 6.8390 | 0.235 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 19,170.0000 | 18,037.0000 | (5.910) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 29,599.0000 | 30,736.0000 | 3.841 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 210,916.0000 | 208,648.0000 | (1.075) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R186 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 327.0000 | 336.0000 | 2.752 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 101.0000 | 104.0000 | 2.970 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 182,917.0000 | 180,655.0000 | (1.237) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 6.50 | Put | Option on Bond Future | 53,625.0000 | 55,328.0000 | 3.176 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 238,067.0000 | 235,797.0000 | (0.954) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 1,812.0000 | 1,876.0000 | 3.532 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 7,273.0000 | 7,583.0000 | 4.262 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 66,028.0000 | 64,068.0000 | (2.968) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 39,528.0000 | 37,888.0000 | (4.149) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 124,767.0000 | 122,560.0000 | (1.769) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 14,714.0000 | 15,345.0000 | 4.288 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 3,597.0000 | 3,740.0000 | 3.976 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 95,048.0000 | 92,921.0000 | (2.238) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 28.0000 | 29.0000 | 3.571 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 6.50 | Call | Option on Bond Future | 6,593.0000 | 6,025.0000 | (8.615) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 264,309.0000 | 262,039.0000 | (0.859) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 154,266.0000 | 152,024.0000 | (1.453) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 948.0000 | 976.0000 | 2.954 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | | | Bond Future | 6.8120 | 6.8280 | 0.235 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 40,257.0000 | 41,352.0000 | 2.720 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 31,460.0000 | 30,298.0000 | (3.694) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 239,080.0000 | 236,851.0000 | (0.932) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 251.0000 | 258.0000 | 2.789 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 289,652.0000 | 287,402.0000 | (0.777) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 77,366.0000 | 75,615.0000 | (2.263) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 17,488.0000 | 17,993.0000 | 2.888 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 12,096.0000 | 12,435.0000 | 2.803 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 52,132.0000 | 50,630.0000 | (2.881) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 518.0000 | 532.0000 | 2.703 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 264,699.0000 | 262,456.0000 | (0.847) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 1,960.0000 | 2,012.0000 | 2.653 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 104,445.0000 | 102,527.0000 | (1.836) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 212,937.0000 | 210,732.0000 | (1.036) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 3,586.0000 | 3,678.0000 | 2.566 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R186 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 186,499.0000 | 184,334.0000 | (1.161) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 25,951.0000 | 26,706.0000 | 2.909 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 1,028.0000 | 1,056.0000 | 2.724 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 8,589.0000 | 8,817.0000 | 2.655 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 132,234.0000 | 130,205.0000 | (1.534) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 160,112.0000 | 158,012.0000 | (1.312) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 6,295.0000 | 6,451.0000 | 2.478 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | | | Bond Future | 6.8020 | 6.8190 | 0.250 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 217,315.0000 | 215,075.0000 | (1.031) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 50,425.0000 | 51,557.0000 | 2.245 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 9,598.0000 | 9,804.0000 | 2.146 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 43,098.0000 | 41,848.0000 | (2.900) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 6,358.0000 | 6,501.0000 | 2.249 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 4,121.0000 | 4,217.0000 | 2.330 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 192,656.0000 | 190,479.0000 | (1.130) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 242,002.0000 | 239,715.0000 | (0.945) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 266,485.0000 | 264,165.0000 | (0.871) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 2,614.0000 | 2,677.0000 | 2.410 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 27,875.0000 | 28,520.0000 | 2.314 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 25,866.0000 | 24,935.0000 | (3.599) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 69,220.0000 | 70,672.0000 | 2.098 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 88,709.0000 | 86,971.0000 | (1.959) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 14,171.0000 | 14,461.0000 | 2.046 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 17,361.0000 | 17,734.0000 | 2.148 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 114,823.0000 | 112,928.0000 | (1.650) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 168,312.0000 | 166,219.0000 | (1.244) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 141,523.0000 | 139,514.0000 | (1.420) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 21,746.0000 | 22,235.0000 | 2.249 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 36,553.0000 | 37,411.0000 | 2.347 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 63,938.0000 | 62,413.0000 | (2.385) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | | | Bond Future | 6.7970 | 6.8150 | 0.265 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 15,572.0000 | 15,872.0000 | 1.927 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 21,354.0000 | 21,746.0000 | 1.836 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 56,202.0000 | 57,391.0000 | 2.116 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R186 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 198,038.0000 | 195,834.0000 | (1.113) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 221,381.0000 | 219,102.0000 | (1.029) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 244,878.0000 | 242,540.0000 | (0.955) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 49,630.0000 | 48,314.0000 | (2.652) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 175,086.0000 | 172,973.0000 | (1.207) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 11,182.0000 | 11,407.0000 | 2.012 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 24,663.0000 | 25,140.0000 | 1.934 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 31,443.0000 | 30,425.0000 | (3.238) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 29,011.0000 | 29,601.0000 | 2.034 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 122,089.0000 | 120,174.0000 | (1.569) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 73,750.0000 | 75,236.0000 | 2.015 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 148,613.0000 | 146,586.0000 | (1.364) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 96,009.0000 | 94,242.0000 | (1.840) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 268,328.0000 | 265,944.0000 | (0.888) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 34,942.0000 | 35,680.0000 | 2.112 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 7,908.0000 | 8,075.0000 | 2.112 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 43,035.0000 | 43,971.0000 | 2.175 | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 70,903.0000 | 69,334.0000 | (2.213) | 0 | 0 | 0 |
| 17/02/2006 | R186 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 5,510.0000 | 5,630.0000 | 2.178 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | | | Bond Future | 6.9500 | 6.9390 | (0.158) | 0.0000 | 0.0000 | 50 |
| 17/02/2006 | R194 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 10,010.0000 | 10,165.0000 | 1.548 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 30,584.0000 | 30,774.0000 | 0.621 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 26,418.0000 | 26,607.0000 | 0.715 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 538.0000 | 503.0000 | (6.506) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 50.0000 | 45.0000 | (10.000) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 13,979.0000 | 14,152.0000 | 1.238 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 34,735.0000 | 34,925.0000 | 0.547 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 22,256.0000 | 22,441.0000 | 0.831 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 6,362.0000 | 6,490.0000 | 2.012 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 1,182.0000 | 1,119.0000 | (5.330) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 4,827.0000 | 4,680.0000 | (3.045) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 3,373.0000 | 3,460.0000 | 2.579 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R194 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 240.0000 | 222.0000 | (7.500) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 6.50 | Put | Option on Bond Future | 8,178.0000 | 8,001.0000 | (2.164) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 107.0000 | 98.0000 | (8.411) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 18,091.0000 | 18,272.0000 | 1.000 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 1,355.0000 | 1,398.0000 | 3.173 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 2,507.0000 | 2,403.0000 | (4.148) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 6.50 | Call | Option on Bond Future | 344.0000 | 357.0000 | 3.779 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 6.25 | Call | Option on Bond Future | 43.0000 | 45.0000 | 4.651 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/05/04 | 6.25 | Put | Option on Bond Future | 12,263.0000 | 12,074.0000 | (1.541) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | | | Bond Future | 6.8780 | 6.8680 | (0.145) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 11,025.0000 | 11,129.0000 | 0.943 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 1,727.0000 | 1,681.0000 | (2.664) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 105.0000 | 100.0000 | (4.762) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 2,460.0000 | 2,400.0000 | (2.439) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 8,034.0000 | 8,125.0000 | 1.133 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 5,224.0000 | 5,126.0000 | (1.876) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 199.0000 | 191.0000 | (4.020) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 31,368.0000 | 31,514.0000 | 0.465 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 3,296.0000 | 3,349.0000 | 1.608 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 27,846.0000 | 27,989.0000 | 0.514 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 24,375.0000 | 24,512.0000 | 0.562 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 362.0000 | 349.0000 | (3.591) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 20,989.0000 | 21,119.0000 | 0.619 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 628.0000 | 608.0000 | (3.185) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 3,620.0000 | 3,542.0000 | (2.155) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 14,213.0000 | 14,329.0000 | 0.816 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 5,453.0000 | 5,526.0000 | 1.339 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 17,564.0000 | 17,687.0000 | 0.700 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 1,209.0000 | 1,175.0000 | (2.812) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 872.0000 | 846.0000 | (2.982) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | | | Bond Future | 6.8220 | 6.8160 | (0.088) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 9,025.0000 | 9,063.0000 | 0.421 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 3,600.0000 | 3,563.0000 | (1.028) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 6,743.0000 | 6,776.0000 | 0.489 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R194 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 4,483.0000 | 4,439.0000 | (0.981) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 988.0000 | 973.0000 | (1.518) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 5,699.0000 | 5,649.0000 | (0.877) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 7,240.0000 | 7,183.0000 | (0.787) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 3,132.0000 | 3,152.0000 | 0.639 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 11,495.0000 | 11,539.0000 | 0.383 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 6.25 | Put | Option on Bond Future | 9,153.0000 | 9,089.0000 | (0.699) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 4,783.0000 | 4,809.0000 | 0.544 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 6.00 | Call | Option on Bond Future | 930.0000 | 938.0000 | 0.860 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 6.25 | Call | Option on Bond Future | 1,841.0000 | 1,854.0000 | 0.706 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 2,921.0000 | 2,889.0000 | (1.096) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 6.00 | Put | Option on Bond Future | 11,461.0000 | 11,392.0000 | (0.602) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 2,396.0000 | 2,368.0000 | (1.169) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 14,107.0000 | 14,155.0000 | 0.340 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 1,408.0000 | 1,389.0000 | (1.349) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 19,351.0000 | 19,408.0000 | 0.295 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 22,027.0000 | 22,088.0000 | 0.277 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 16,796.0000 | 16,848.0000 | 0.310 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 1,963.0000 | 1,938.0000 | (1.274) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | | | Bond Future | 6.7900 | 6.7880 | (0.029) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 13,273.0000 | 13,278.0000 | 0.038 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 11,163.0000 | 11,168.0000 | 0.045 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 7,022.0000 | 7,002.0000 | (0.285) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 4,021.0000 | 4,022.0000 | 0.025 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 6.25 | Put | Option on Bond Future | 8,343.0000 | 8,322.0000 | (0.252) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 4,407.0000 | 4,391.0000 | (0.363) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 3,430.0000 | 3,415.0000 | (0.437) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 7,233.0000 | 7,236.0000 | 0.041 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 6.25 | Call | Option on Bond Future | 2,744.0000 | 2,744.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 15,485.0000 | 15,491.0000 | 0.039 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 17,396.0000 | 17,404.0000 | 0.046 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 1,536.0000 | 1,526.0000 | (0.651) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 21,483.0000 | 21,494.0000 | 0.051 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 1,964.0000 | 1,953.0000 | (0.560) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 9,141.0000 | 9,145.0000 | 0.044 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R194 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 19,399.0000 | 19,408.0000 | 0.046 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 2,482.0000 | 2,470.0000 | (0.483) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 5,068.0000 | 5,051.0000 | (0.335) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 3,102.0000 | 3,087.0000 | (0.484) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 6.00 | Put | Option on Bond Future | 9,887.0000 | 9,866.0000 | (0.212) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 3,870.0000 | 3,854.0000 | (0.413) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 5,970.0000 | 5,951.0000 | (0.318) | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 5,556.0000 | 5,558.0000 | 0.036 | 0 | 0 | 0 |
| 17/02/2006 | R194 | 2007/02/01 | 6.00 | Call | Option on Bond Future | 1,681.0000 | 1,681.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | | | Bond Future | 7.1290 | 7.1340 | 0.070 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 108.0000 | 105.0000 | (2.778) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 117,890.0000 | 117,551.0000 | (0.288) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 4,323.0000 | 4,333.0000 | 0.231 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 132,359.0000 | 132,020.0000 | (0.256) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 29,078.0000 | 28,750.0000 | (1.128) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 33.0000 | 32.0000 | (3.030) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 103,191.0000 | 102,849.0000 | (0.331) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 583.0000 | 574.0000 | (1.544) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 88,335.0000 | 87,989.0000 | (0.392) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 315.0000 | 308.0000 | (2.222) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 2,180.0000 | 2,174.0000 | (0.275) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 73,245.0000 | 72,897.0000 | (0.475) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 43,217.0000 | 42,872.0000 | (0.798) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 1,113.0000 | 1,103.0000 | (0.898) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 58,116.0000 | 57,768.0000 | (0.599) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | | | Bond Future | 7.1220 | 7.1280 | 0.084 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 2,580.0000 | 2,582.0000 | 0.078 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 102,837.0000 | 102,440.0000 | (0.386) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 89,175.0000 | 88,780.0000 | (0.443) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 34,111.0000 | 33,782.0000 | (0.964) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 9,445.0000 | 9,513.0000 | 0.720 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 1,480.0000 | 1,479.0000 | (0.068) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 6,580.0000 | 6,619.0000 | 0.593 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R201 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 47,173.0000 | 46,814.0000 | (0.761) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 74,988.0000 | 74,600.0000 | (0.517) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 3,437.0000 | 3,446.0000 | 0.262 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 116,657.0000 | 116,258.0000 | (0.342) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 130,487.0000 | 130,088.0000 | (0.306) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 60,915.0000 | 60,538.0000 | (0.619) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 427.0000 | 426.0000 | (0.234) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 4,696.0000 | 4,716.0000 | 0.426 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 813.0000 | 811.0000 | (0.246) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | | | Bond Future | 7.1190 | 7.1260 | 0.098 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 26,715.0000 | 26,919.0000 | 0.764 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 18,986.0000 | 18,737.0000 | (1.311) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 19,941.0000 | 20,092.0000 | 0.757 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 129,404.0000 | 128,957.0000 | (0.345) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 64,577.0000 | 64,179.0000 | (0.616) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 11,736.0000 | 11,814.0000 | 0.665 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 51,592.0000 | 51,217.0000 | (0.727) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 35,585.0000 | 35,850.0000 | 0.745 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 28,370.0000 | 28,069.0000 | (1.061) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 1,962.0000 | 1,968.0000 | 0.306 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 14,878.0000 | 14,987.0000 | 0.733 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 9,441.0000 | 9,496.0000 | 0.583 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 77,875.0000 | 77,462.0000 | (0.530) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 39,167.0000 | 38,823.0000 | (0.878) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 11,393.0000 | 11,205.0000 | (1.650) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 91,320.0000 | 90,895.0000 | (0.465) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 7,740.0000 | 7,779.0000 | 0.504 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 116,496.0000 | 116,055.0000 | (0.379) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 2,988.0000 | 2,999.0000 | 0.368 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 4,445.0000 | 4,463.0000 | 0.405 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 6,459.0000 | 6,487.0000 | 0.434 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 103,761.0000 | 103,326.0000 | (0.419) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | | | Bond Future | 7.1230 | 7.1320 | 0.126 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 30,266.0000 | 30,534.0000 | 0.885 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R201 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 54,716.0000 | 54,280.0000 | (0.797) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 22,475.0000 | 22,175.0000 | (1.335) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 13,807.0000 | 13,910.0000 | 0.746 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 67,386.0000 | 66,922.0000 | (0.689) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 80,274.0000 | 79,789.0000 | (0.604) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 16,065.0000 | 16,196.0000 | 0.815 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 12,034.0000 | 12,117.0000 | 0.690 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 116,545.0000 | 116,015.0000 | (0.455) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 10,644.0000 | 10,711.0000 | 0.629 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 38,322.0000 | 38,653.0000 | 0.864 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 4,262.0000 | 4,289.0000 | 0.634 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 42,532.0000 | 42,131.0000 | (0.943) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 128,577.0000 | 128,037.0000 | (0.420) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 5,874.0000 | 5,911.0000 | 0.630 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 104,749.0000 | 104,232.0000 | (0.494) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 93,283.0000 | 92,782.0000 | (0.537) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 19,082.0000 | 19,248.0000 | 0.870 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 14,478.0000 | 14,242.0000 | (1.630) | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 7,968.0000 | 8,019.0000 | 0.640 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 23,964.0000 | 24,176.0000 | 0.885 | 0 | 0 | 0 |
| 17/02/2006 | R201 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 31,936.0000 | 31,581.0000 | (1.112) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | | | Bond Future | 7.1390 | 7.1440 | 0.070 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 403.0000 | 399.0000 | (0.993) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 67,430.0000 | 67,020.0000 | (0.608) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 49,624.0000 | 49,215.0000 | (0.824) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 87.0000 | 85.0000 | (2.299) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 85,541.0000 | 85,133.0000 | (0.477) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 1,479.0000 | 1,477.0000 | (0.135) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 4,362.0000 | 4,379.0000 | 0.390 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 33,157.0000 | 32,767.0000 | (1.176) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 21,052.0000 | 21,212.0000 | 0.760 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 138,122.0000 | 137,717.0000 | (0.293) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 9,689.0000 | 9,443.0000 | (2.539) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 103,452.0000 | 103,046.0000 | (0.392) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R203 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 120,991.0000 | 120,585.0000 | (0.336) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 19,460.0000 | 19,124.0000 | (1.727) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 10,497.0000 | 10,567.0000 | 0.667 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | | | Bond Future | 7.1310 | 7.1370 | 0.084 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 69,230.0000 | 68,770.0000 | (0.664) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 2,544.0000 | 2,564.0000 | 0.786 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 53,313.0000 | 52,876.0000 | (0.820) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 1,125.0000 | 1,132.0000 | 0.622 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 9,876.0000 | 9,959.0000 | 0.840 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 85,985.0000 | 85,513.0000 | (0.549) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 5,242.0000 | 5,285.0000 | 0.820 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 38,877.0000 | 38,480.0000 | (1.021) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 452.0000 | 454.0000 | 0.442 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 54.0000 | 54.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 136,905.0000 | 136,425.0000 | (0.351) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 103,057.0000 | 102,579.0000 | (0.464) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 27,375.0000 | 27,585.0000 | 0.767 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 165.0000 | 165.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 120,096.0000 | 119,617.0000 | (0.399) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 16,827.0000 | 16,557.0000 | (1.605) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 17,099.0000 | 17,238.0000 | 0.813 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 26,565.0000 | 26,224.0000 | (1.284) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | | | Bond Future | 7.1290 | 7.1370 | 0.112 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 14,074.0000 | 14,230.0000 | 1.108 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 42,781.0000 | 42,308.0000 | (1.106) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 687.0000 | 696.0000 | 1.310 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 21,612.0000 | 21,279.0000 | (1.541) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 44,556.0000 | 44,930.0000 | 0.839 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 59,782.0000 | 60,227.0000 | 0.744 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 8,731.0000 | 8,546.0000 | (2.119) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 31,833.0000 | 32,130.0000 | 0.933 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 56,137.0000 | 55,610.0000 | (0.939) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R203 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 14,164.0000 | 13,908.0000 | (1.807) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 70,855.0000 | 70,288.0000 | (0.800) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 8,648.0000 | 8,750.0000 | 1.179 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 1,417.0000 | 1,436.0000 | 1.341 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 102,668.0000 | 102,057.0000 | (0.595) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 119,033.0000 | 118,412.0000 | (0.522) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 5,021.0000 | 5,084.0000 | 1.255 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 86,500.0000 | 85,906.0000 | (0.687) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 2,750.0000 | 2,785.0000 | 1.273 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 21,707.0000 | 21,930.0000 | 1.027 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 31,181.0000 | 30,774.0000 | (1.305) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | | | Bond Future | 7.1360 | 7.1440 | 0.112 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 72,324.0000 | 71,791.0000 | (0.737) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 12,450.0000 | 12,576.0000 | 1.012 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 25,847.0000 | 25,520.0000 | (1.265) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 48,671.0000 | 49,027.0000 | 0.731 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 58,635.0000 | 58,141.0000 | (0.843) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 8,077.0000 | 8,162.0000 | 1.052 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 102,158.0000 | 101,574.0000 | (0.572) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 5,035.0000 | 5,091.0000 | 1.112 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 46,165.0000 | 45,720.0000 | (0.964) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 951.0000 | 963.0000 | 1.262 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 18,252.0000 | 17,989.0000 | (1.441) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 18,468.0000 | 18,641.0000 | 0.937 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 86,932.0000 | 86,370.0000 | (0.646) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 133,425.0000 | 132,818.0000 | (0.455) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 117,730.0000 | 117,132.0000 | (0.508) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 3,013.0000 | 3,048.0000 | 1.162 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 1,729.0000 | 1,750.0000 | 1.215 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 63,062.0000 | 63,478.0000 | 0.660 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 36,439.0000 | 36,731.0000 | 0.801 | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 12,346.0000 | 12,142.0000 | (1.652) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 35,175.0000 | 34,787.0000 | (1.103) | 0 | 0 | 0 |
| 17/02/2006 | R203 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 26,400.0000 | 26,630.0000 | 0.871 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R204 | 2006/05/04 | | | Bond Future | 7.1290 | 7.1290 | - | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R204 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 430.0000 | 413.0000 | (3.953) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 72,141.0000 | 72,125.0000 | (0.022) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/08/03 | | | Bond Future | 7.1240 | 7.1250 | 0.014 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R204 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 74,015.0000 | 73,908.0000 | (0.145) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 2,766.0000 | 2,744.0000 | (0.795) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | | | Bond Future | 7.1210 | 7.1230 | 0.028 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 461.0000 | 457.0000 | (0.868) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 34,921.0000 | 34,955.0000 | 0.097 | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 143,955.0000 | 143,783.0000 | (0.119) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 951.0000 | 946.0000 | (0.526) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 24,688.0000 | 24,555.0000 | (0.539) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 126,913.0000 | 126,740.0000 | (0.136) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 48,361.0000 | 48,418.0000 | 0.118 | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 109,836.0000 | 109,661.0000 | (0.159) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 64,434.0000 | 64,515.0000 | 0.126 | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 34,941.0000 | 34,789.0000 | (0.435) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 10,516.0000 | 10,430.0000 | (0.818) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 24,173.0000 | 24,190.0000 | 0.070 | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 16,572.0000 | 16,461.0000 | (0.670) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 1,859.0000 | 1,852.0000 | (0.377) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 47,220.0000 | 47,055.0000 | (0.349) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 61,248.0000 | 61,076.0000 | (0.281) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 15,992.0000 | 15,995.0000 | 0.019 | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 76,639.0000 | 76,463.0000 | (0.230) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 3,443.0000 | 3,435.0000 | (0.232) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 92,968.0000 | 92,792.0000 | (0.189) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 6,047.0000 | 6,039.0000 | (0.132) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 10,083.0000 | 10,079.0000 | (0.040) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | | | Bond Future | 7.1250 | 7.1270 | 0.028 | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 67,188.0000 | 67,268.0000 | 0.119 | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 13,717.0000 | 13,632.0000 | (0.620) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 63,442.0000 | 63,281.0000 | (0.254) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R204 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 51,815.0000 | 51,875.0000 | 0.116 | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 38,781.0000 | 38,822.0000 | 0.106 | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 28,360.0000 | 28,236.0000 | (0.437) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 77,979.0000 | 77,812.0000 | (0.214) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 13,293.0000 | 13,297.0000 | 0.030 | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 20,147.0000 | 20,041.0000 | (0.526) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 38,392.0000 | 38,252.0000 | (0.365) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 19,680.0000 | 19,693.0000 | 0.066 | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 8,648.0000 | 8,647.0000 | (0.012) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 50,154.0000 | 50,001.0000 | (0.305) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 28,104.0000 | 28,130.0000 | 0.093 | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 93,444.0000 | 93,275.0000 | (0.181) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 5,412.0000 | 5,408.0000 | (0.074) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 142,428.0000 | 142,259.0000 | (0.119) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 1,880.0000 | 1,876.0000 | (0.213) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 1,043.0000 | 1,039.0000 | (0.384) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 3,255.0000 | 3,251.0000 | (0.123) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 125,927.0000 | 125,757.0000 | (0.135) | 0 | 0 | 0 |
| 17/02/2006 | R204 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 109,521.0000 | 109,351.0000 | (0.155) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/05/04 | | | Bond Future | 7.1040 | 7.1020 | (0.028) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R207 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 397.0000 | 378.0000 | (4.786) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 74,766.0000 | 74,921.0000 | 0.207 | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/08/03 | | | Bond Future | 7.0990 | 7.0980 | (0.014) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R207 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 76,658.0000 | 76,707.0000 | 0.064 | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 2,642.0000 | 2,604.0000 | (1.438) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | | | Bond Future | 7.0950 | 7.0940 | (0.014) | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 9.0000 | 8.0000 | (11.111) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 146,722.0000 | 146,808.0000 | 0.059 | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 680.0000 | 670.0000 | (1.471) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 56,050.0000 | 56,112.0000 | 0.111 | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 74,263.0000 | 74,338.0000 | 0.101 | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 6,540.0000 | 6,535.0000 | (0.076) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 36,622.0000 | 36,531.0000 | (0.248) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R207 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 2,054.0000 | 2,031.0000 | (1.120) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 190.0000 | 186.0000 | (2.105) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 92,823.0000 | 92,904.0000 | 0.087 | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 129,195.0000 | 129,280.0000 | 0.066 | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 111,206.0000 | 111,291.0000 | 0.076 | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 44.0000 | 43.0000 | (2.273) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 39,110.0000 | 39,153.0000 | 0.110 | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 5,256.0000 | 5,214.0000 | (0.799) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 11,509.0000 | 11,445.0000 | (0.556) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 24,648.0000 | 24,669.0000 | 0.085 | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 13,689.0000 | 13,693.0000 | 0.029 | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 21,855.0000 | 21,774.0000 | (0.371) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | | | Bond Future | 7.0970 | 7.0970 | - | 0.0000 | 0.0000 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 81,077.0000 | 81,045.0000 | (0.039) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 8,481.0000 | 8,449.0000 | (0.377) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 13,057.0000 | 13,018.0000 | (0.299) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 96,756.0000 | 96,731.0000 | (0.026) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 66,272.0000 | 66,234.0000 | (0.057) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 5,303.0000 | 5,278.0000 | (0.471) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 129,500.0000 | 129,487.0000 | (0.010) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 3,190.0000 | 3,171.0000 | (0.596) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 1,025.0000 | 1,016.0000 | (0.878) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 112,990.0000 | 112,972.0000 | (0.016) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 146,057.0000 | 146,049.0000 | (0.005) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 51,454.0000 | 51,407.0000 | (0.091) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 1,844.0000 | 1,832.0000 | (0.651) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 21,568.0000 | 21,521.0000 | (0.218) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 14,797.0000 | 14,755.0000 | (0.284) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 66,942.0000 | 66,900.0000 | (0.063) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 27,736.0000 | 27,689.0000 | (0.169) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 40,552.0000 | 40,504.0000 | (0.118) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 52,666.0000 | 52,622.0000 | (0.084) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 19,372.0000 | 19,328.0000 | (0.227) | 0 | 0 | 0 |
| 17/02/2006 | R207 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 38,387.0000 | 38,339.0000 | (0.125) | 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 |
|---------------------|------------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 17/02/2006 | R207 2007/02/01 | 7.00 | Call | Option on Bond Future | 30,149.0000 | 30,100.0000 | (0.163) | 0 | 0 | 0 |
| Grand Total: | | | | | | | | | | 1,872 |