

Derivatives High/Low Report

High/Low for 20/06/2006

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | GOVI 2006/08/03 | | | jGovi | 237.0130 | 236.4880 | (0.222) | 0.0000 | 0.0000 | 561 |
| 20/06/2006 | GOVI 2006/08/03 | 230.00 | Call | jGovi | 70,443.0000 | 65,310.0000 | (7.287) | 0 | 0 | 0 |
| 20/06/2006 | GOVI 2006/08/03 | 230.00 | Put | jGovi | 313.0000 | 430.0000 | 37.380 | 0 | 0 | 0 |
| 20/06/2006 | GOVI 2006/11/02 | | | jGovi | 241.4900 | 240.9360 | (0.229) | 241.4900 | 241.4900 | 335 |
| 20/06/2006 | GOVI 2006/11/02 | 230.00 | Call | jGovi | 115,479.0000 | 110,078.0000 | (4.677) | 0 | 0 | 0 |
| 20/06/2006 | GOVI 2006/11/02 | 230.00 | Put | jGovi | 579.0000 | 718.0000 | 24.007 | 0 | 0 | 0 |
| 20/06/2006 | GOVI 2007/02/01 | | | jGovi | 246.1680 | 245.6120 | (0.226) | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | GOVI 2007/02/01 | 230.00 | Put | jGovi | 342.0000 | 415.0000 | 21.345 | 0 | 0 | 0 |
| 20/06/2006 | GOVI 2007/02/01 | 230.00 | Call | jGovi | 162,022.0000 | 156,535.0000 | (3.387) | 0 | 0 | 0 |
| 20/06/2006 | J153 2010/08/31 | | | jSwap | 8.3600 | 8.3970 | 0.443 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | J157 2015/09/15 | | | jSwap | 8.5470 | 8.5830 | 0.421 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | J186 2026/12/21 | | | jSwap | 8.3980 | 8.4490 | 0.607 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | J194 2008/02/28 | | | jSwap | 7.9310 | 7.9680 | 0.467 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | J201 2014/12/22 | | | jSwap | 8.4890 | 8.5270 | 0.448 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | J203 2017/09/15 | | | jSwap | 8.5320 | 8.5620 | 0.352 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | J204 2018/12/21 | | | jSwap | 8.4670 | 8.5010 | 0.402 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | J207 | 2020/01/15 | | | jSwap | 8.4600 | 8.4980 | 0.449 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JBAR | 2005/12/21 | | | jBar | 7.4340 | 7.4340 | - | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JFRA | 2006/08/03 | | | jFra | 7.5370 | 7.5630 | 0.345 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JFRA | 2006/08/03 | 7.00 | Put | Option on jFra | 85.0000 | 74.0000 | (12.941) | 0 | 0 | 0 |
| 20/06/2006 | JFRA | 2006/08/03 | 7.00 | Call | Option on jFra | 1,400.0000 | 1,452.0000 | 3.714 | 0 | 0 | 0 |
| 20/06/2006 | JFRA | 2006/11/02 | | | jFra | 7.8150 | 7.8610 | 0.589 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JFRA | 2006/11/02 | 7.00 | Put | Option on jFra | 222.0000 | 200.0000 | (9.910) | 0 | 0 | 0 |
| 20/06/2006 | JFRA | 2006/11/02 | 7.00 | Call | Option on jFra | 2,215.0000 | 2,305.0000 | 4.063 | 0 | 0 | 0 |
| 20/06/2006 | JFRA | 2007/02/01 | | | jFra | 8.0630 | 8.1050 | 0.521 | 0.0000 | 0.0000 | 115 |
| 20/06/2006 | JFRA | 2007/02/01 | 7.50 | Put | Option on jFra | 586.0000 | 552.0000 | (5.802) | 0 | 0 | 0 |
| 20/06/2006 | JFRA | 2007/02/01 | 7.50 | Call | Option on jFra | 1,962.0000 | 2,030.0000 | 3.466 | 0 | 0 | 0 |
| 20/06/2006 | JFRA | 2007/05/03 | | | jFra | 8.2620 | 8.3070 | 0.545 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JFRA | 2007/05/03 | 7.50 | Call | Option on jFra | 2,503.0000 | 2,579.0000 | 3.036 | 0 | 0 | 0 |
| 20/06/2006 | JFRA | 2007/05/03 | 7.50 | Put | Option on jFra | 641.0000 | 608.0000 | (5.148) | 0 | 0 | 0 |
| 20/06/2006 | JFRA | 2007/08/02 | | | jFra | 8.4010 | 8.4720 | 0.845 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JFRA | 2007/08/02 | 7.50 | Call | Option on jFra | 2,901.0000 | 3,024.0000 | 4.240 | 0 | 0 | 0 |
| 20/06/2006 | JFRA | 2007/08/02 | 7.50 | Put | Option on jFra | 701.0000 | 651.0000 | (7.133) | 0 | 0 | 0 |
| 20/06/2006 | JFRA | 2007/11/01 | | | jFra | 8.4640 | 8.5160 | 0.614 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 819.0000 | 778.0000 | (5.006) | 0 | 0 | 0 |
| 20/06/2006 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 3,349.0000 | 3,445.0000 | 2.867 | 0 | 0 | 0 |
| 20/06/2006 | JFRA | 2008/02/07 | | | jFra | 8.5510 | 8.6150 | 0.748 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JFRA | 2008/02/07 | 7.50 | Put | Option on jFra | 24,222.0000 | 24,124.0000 | (0.405) | 0 | 0 | 0 |
| 20/06/2006 | JFRA | 2008/02/07 | 7.50 | Call | Option on jFra | 26,809.0000 | 26,866.0000 | 0.213 | 0 | 0 | 0 |
| 20/06/2006 | JN02 | 2006/08/03 | | | jNote | 8.1980 | 8.2460 | 0.586 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JN02 | 2006/08/03 | 7.25 | Call | Option on jNote | 18,902.0000 | 19,598.0000 | 3.682 | 0 | 0 | 0 |
| 20/06/2006 | JN02 | 2006/08/03 | 7.25 | Put | Option on jNote | 1,441.0000 | 1,262.0000 | (12.422) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | JN02 | 2006/11/02 | | | jNote | 8.3380 | 8.3870 | 0.588 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JN02 | 2006/11/02 | 7.25 | Call | Option on jNote | 24,603.0000 | 25,231.0000 | 2.553 | 0 | 0 | 0 |
| 20/06/2006 | JN02 | 2006/11/02 | 7.25 | Put | Option on jNote | 4,602.0000 | 4,341.0000 | (5.671) | 0 | 0 | 0 |
| 20/06/2006 | JN05 | 2006/08/03 | | | jNote | 8.4780 | 8.5200 | 0.495 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JN05 | 2006/08/03 | 7.25 | Put | Option on jNote | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 20/06/2006 | JN05 | 2006/08/03 | 7.25 | Call | Option on jNote | 49,835.0000 | 51,483.0000 | 3.307 | 0 | 0 | 0 |
| 20/06/2006 | JN05 | 2006/11/02 | | | jNote | 8.5460 | 8.5890 | 0.503 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JN05 | 2006/11/02 | 7.25 | Put | Option on jNote | 462.0000 | 391.0000 | (15.368) | 0 | 0 | 0 |
| 20/06/2006 | JN05 | 2006/11/02 | 7.25 | Call | Option on jNote | 52,918.0000 | 54,529.0000 | 3.044 | 0 | 0 | 0 |
| 20/06/2006 | JN10 | 2006/08/03 | | | jNote | 8.5300 | 8.5610 | 0.363 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JN10 | 2006/08/03 | 7.25 | Call | Option on jNote | 85,744.0000 | 87,679.0000 | 2.257 | 0 | 0 | 0 |
| 20/06/2006 | JN10 | 2006/08/03 | 7.25 | Put | Option on jNote | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | JN10 | 2006/11/02 | | | jNote | 8.5630 | 8.5940 | 0.362 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JN10 | 2006/11/02 | 7.25 | Call | Option on jNote | 87,745.0000 | 89,668.0000 | 2.192 | 0 | 0 | 0 |
| 20/06/2006 | JN10 | 2006/11/02 | 7.25 | Put | Option on jNote | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 20/06/2006 | JROD | 2006/06/30 | | | jRod | 6.8940 | 6.8930 | (0.015) | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JROD | 2006/07/31 | | | jRod | 7.0840 | 7.0820 | (0.028) | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | JROD | 2006/08/31 | | | jRod | 7.3250 | 7.3220 | (0.041) | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | | | Bond Future | 8.0295 | 8.0810 | 0.641 | 8.0800 | 8.0300 | 944 |
| 20/06/2006 | R153 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 4,516.0000 | 3,615.0000 | (19.951) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 5,627.0000 | 6,663.0000 | 18.411 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 172.0000 | 103.0000 | (40.116) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 11,834.0000 | 13,412.0000 | 13.334 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 1,251.0000 | 892.0000 | (28.697) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 20,325.0000 | 22,193.0000 | 9.191 | 0 | 0 | 100 |
| 20/06/2006 | R153 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 8.0000 | 4.0000 | (50.000) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 29,829.0000 | 31,761.0000 | 6.477 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R153 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 10,431.0000 | 9,003.0000 | (13.690) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 39,588.0000 | 41,525.0000 | 4.893 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 2,167.0000 | 2,676.0000 | 23.489 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 18,237.0000 | 16,492.0000 | (9.568) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 26,922.0000 | 25,043.0000 | (6.979) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 190.0000 | 249.0000 | 31.053 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 35,872.0000 | 33,950.0000 | (5.358) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 46.0000 | 61.0000 | 32.609 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 692.0000 | 884.0000 | 27.746 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | | | Bond Future | 8.0180 | 8.0810 | 0.786 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 9,272.0000 | 10,418.0000 | 12.360 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 8,632.0000 | 7,543.0000 | (12.616) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 14,040.0000 | 15,558.0000 | 10.812 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 4,470.0000 | 3,753.0000 | (16.040) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 20,409.0000 | 22,269.0000 | 9.114 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 28,213.0000 | 30,310.0000 | 7.433 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 520.0000 | 382.0000 | (26.538) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 1,821.0000 | 1,446.0000 | (20.593) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 20,517.0000 | 18,824.0000 | (8.252) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 3,554.0000 | 4,095.0000 | 15.222 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 5,946.0000 | 6,760.0000 | 13.690 | 0 | 0 | 100 |
| 20/06/2006 | R153 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 36,974.0000 | 39,180.0000 | 5.966 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 87.0000 | 57.0000 | (34.483) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 14,151.0000 | 12,729.0000 | (10.049) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 27,683.0000 | 25,788.0000 | (6.845) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 2,044.0000 | 2,385.0000 | 16.683 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 35,424.0000 | 33,398.0000 | (5.719) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 1,194.0000 | 1,404.0000 | 17.588 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 693.0000 | 819.0000 | 18.182 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 55,549.0000 | 57,784.0000 | 4.023 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 43,432.0000 | 41,323.0000 | (4.856) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 46,179.0000 | 48,412.0000 | 4.836 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R153 | 2007/02/01 | | | Bond Future | 8.0390 | 8.1050 | 0.821 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 11,974.0000 | 13,110.0000 | 9.487 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 10,674.0000 | 9,616.0000 | (9.912) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 28,277.0000 | 30,183.0000 | 6.740 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 3,588.0000 | 3,069.0000 | (14.465) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 21,707.0000 | 23,383.0000 | 7.721 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 1,630.0000 | 1,342.0000 | (17.669) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 16,280.0000 | 17,687.0000 | 8.643 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 6,609.0000 | 5,822.0000 | (11.908) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 6,270.0000 | 6,948.0000 | 10.813 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 21,486.0000 | 19,970.0000 | (7.056) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 35,787.0000 | 37,863.0000 | 5.801 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 44,052.0000 | 46,214.0000 | 4.908 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 15,686.0000 | 14,380.0000 | (8.326) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 8,689.0000 | 9,578.0000 | 10.231 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 112.0000 | 81.0000 | (27.679) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 52,718.0000 | 54,908.0000 | 4.154 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 12.0000 | 8.0000 | (33.333) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 534.0000 | 415.0000 | (22.285) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 27,872.0000 | 26,187.0000 | (6.045) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 34,680.0000 | 32,864.0000 | (5.236) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 4,512.0000 | 5,021.0000 | 11.281 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 41,776.0000 | 39,861.0000 | (4.584) | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 2,347.0000 | 2,627.0000 | 11.930 | 0 | 0 | 0 |
| 20/06/2006 | R153 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 3,249.0000 | 3,627.0000 | 11.634 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | | | Bond Future | 8.2360 | 8.2770 | 0.498 | 0.0000 | 0.0000 | 121 |
| 20/06/2006 | R157 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 482.0000 | 323.0000 | (32.988) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 38,517.0000 | 41,501.0000 | 7.747 | 0 | 0 | 100 |
| 20/06/2006 | R157 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 57,180.0000 | 54,092.0000 | (5.400) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 78,708.0000 | 81,851.0000 | 3.993 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 946.0000 | 1,161.0000 | 22.727 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 74,921.0000 | 71,789.0000 | (4.180) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 26.0000 | 14.0000 | (46.154) | 0 | 0 | 0 |

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| 20/06/2006 | R157 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 58,198.0000 | 61,329.0000 | 5.380 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 46.0000 | 57.0000 | 23.913 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 223.0000 | 278.0000 | 24.664 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 39,636.0000 | 36,707.0000 | (7.390) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 3,353.0000 | 4,005.0000 | 19.445 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 23,418.0000 | 20,926.0000 | (10.641) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 99,652.0000 | 102,795.0000 | 3.154 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 21,476.0000 | 23,886.0000 | 11.222 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 3,186.0000 | 2,453.0000 | (23.007) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 9,563.0000 | 11,036.0000 | 15.403 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 10,637.0000 | 8,967.0000 | (15.700) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | | | Bond Future | 8.2410 | 8.2890 | 0.582 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 77,443.0000 | 80,982.0000 | 4.570 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 3,734.0000 | 3,102.0000 | (16.926) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 41,271.0000 | 44,234.0000 | 7.179 | 0 | 0 | 158 |
| 20/06/2006 | R157 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 29,311.0000 | 26,890.0000 | (8.260) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 27,498.0000 | 29,878.0000 | 8.655 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 9,249.0000 | 8,035.0000 | (13.126) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 10,070.0000 | 11,243.0000 | 11.648 | 0 | 0 | 117 |
| 20/06/2006 | R157 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 1,067.0000 | 834.0000 | (21.837) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 9.50 | Call | Option on Bond Future | 90,865.0000 | 87,395.0000 | (3.819) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 58,266.0000 | 61,628.0000 | 5.770 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 9.75 | Call | Option on Bond Future | 107,287.0000 | 103,747.0000 | (3.300) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 97,695.0000 | 101,283.0000 | 3.673 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 201.0000 | 146.0000 | (27.363) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 43,116.0000 | 40,253.0000 | (6.640) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 9.75 | Put | Option on Bond Future | 311.0000 | 366.0000 | 17.685 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 118,507.0000 | 122,101.0000 | 3.033 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 5,658.0000 | 6,390.0000 | 12.937 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 20.0000 | 13.0000 | (35.000) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 3,067.0000 | 3,497.0000 | 14.020 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 58,399.0000 | 55,235.0000 | (5.418) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 1,570.0000 | 1,807.0000 | 15.096 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R157 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 74,443.0000 | 71,085.0000 | (4.511) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 9.50 | Put | Option on Bond Future | 780.0000 | 905.0000 | 16.026 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 17,798.0000 | 15,950.0000 | (10.383) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 17,123.0000 | 18,870.0000 | 10.203 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | | | Bond Future | 8.2610 | 8.3110 | 0.605 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 10,670.0000 | 11,661.0000 | 9.288 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 45,793.0000 | 43,134.0000 | (5.807) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 59,684.0000 | 56,734.0000 | (4.943) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 45,201.0000 | 47,986.0000 | 6.161 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 33,168.0000 | 30,883.0000 | (6.889) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 15,842.0000 | 17,207.0000 | 8.616 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 7,104.0000 | 6,239.0000 | (12.176) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 7,091.0000 | 7,791.0000 | 9.872 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 9.50 | Call | Option on Bond Future | 89,451.0000 | 86,118.0000 | (3.726) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 4,544.0000 | 5,021.0000 | 10.497 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 13,557.0000 | 12,208.0000 | (9.951) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 96,955.0000 | 100,552.0000 | 3.710 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 74,287.0000 | 71,114.0000 | (4.271) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 9.75 | Put | Option on Bond Future | 1,586.0000 | 1,778.0000 | 12.106 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 32,834.0000 | 35,135.0000 | 7.008 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 9.50 | Put | Option on Bond Future | 2,871.0000 | 3,189.0000 | 11.076 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 3,068.0000 | 2,607.0000 | (15.026) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 9.75 | Call | Option on Bond Future | 104,696.0000 | 101,237.0000 | (3.304) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 60,341.0000 | 63,530.0000 | 5.285 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 232.0000 | 179.0000 | (22.845) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 1,015.0000 | 827.0000 | (18.522) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 77,827.0000 | 81,289.0000 | 4.448 | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 22,281.0000 | 20,443.0000 | (8.249) | 0 | 0 | 0 |
| 20/06/2006 | R157 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 23,086.0000 | 24,899.0000 | 7.853 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | | | Bond Future | 7.9820 | 8.0270 | 0.564 | 0.0000 | 0.0000 | 37 |
| 20/06/2006 | R186 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 32,179.0000 | 36,385.0000 | 13.071 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 15,257.0000 | 12,437.0000 | (18.483) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 4,142.0000 | 3,019.0000 | (27.113) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 13,121.0000 | 15,630.0000 | 19.122 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R186 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 59,897.0000 | 65,013.0000 | 8.541 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 564.0000 | 351.0000 | (37.766) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 86,455.0000 | 81,161.0000 | (6.123) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 725.0000 | 969.0000 | 33.655 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 28.0000 | 14.0000 | (50.000) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 91,831.0000 | 97,147.0000 | 5.789 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 3,887.0000 | 4,886.0000 | 25.701 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 35,118.0000 | 30,788.0000 | (12.330) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 85.0000 | 120.0000 | 41.176 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 60,020.0000 | 54,935.0000 | (8.472) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 112,505.0000 | 107,178.0000 | (4.735) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 137,719.0000 | 132,390.0000 | (3.869) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 160,479.0000 | 165,808.0000 | 3.321 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 6.0000 | 9.0000 | 50.000 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 125,501.0000 | 130,830.0000 | 4.246 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | | | Bond Future | 7.9900 | 8.0370 | 0.588 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 24,511.0000 | 27,182.0000 | 10.897 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 25,689.0000 | 22,837.0000 | (11.102) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 13,307.0000 | 15,019.0000 | 12.865 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 196,319.0000 | 201,842.0000 | 2.813 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 43,402.0000 | 39,590.0000 | (8.783) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 6,205.0000 | 7,161.0000 | 15.407 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 64,199.0000 | 59,631.0000 | (7.115) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 916.0000 | 1,107.0000 | 20.852 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 87,465.0000 | 82,402.0000 | (5.789) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 111,824.0000 | 106,491.0000 | (4.769) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 93,587.0000 | 98,785.0000 | 5.554 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 2,546.0000 | 3,007.0000 | 18.107 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 64,991.0000 | 69,610.0000 | 7.107 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 1,459.0000 | 1,133.0000 | (22.344) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 5,105.0000 | 4,200.0000 | (17.728) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R186 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 12,829.0000 | 11,026.0000 | (14.054) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 41,629.0000 | 45,349.0000 | 8.936 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 125,880.0000 | 131,322.0000 | 4.323 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 302.0000 | 220.0000 | (27.152) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 160,326.0000 | 165,837.0000 | 3.437 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 37.0000 | 25.0000 | (32.432) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | | | Bond Future | 7.9930 | 8.0410 | 0.601 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 54,535.0000 | 50,950.0000 | (6.574) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 23,761.0000 | 21,573.0000 | (9.208) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 24,980.0000 | 26,998.0000 | 8.078 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 52,723.0000 | 56,137.0000 | 6.475 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 72,910.0000 | 68,740.0000 | (5.719) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 9,272.0000 | 10,227.0000 | 10.300 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 38,790.0000 | 35,866.0000 | (7.538) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 93,329.0000 | 88,682.0000 | (4.979) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 15,624.0000 | 17,056.0000 | 9.165 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 195,256.0000 | 200,848.0000 | 2.864 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 5,214.0000 | 5,812.0000 | 11.469 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 38.0000 | 27.0000 | (28.947) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 37,971.0000 | 40,649.0000 | 7.053 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 115,120.0000 | 110,116.0000 | (4.347) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 96,968.0000 | 101,828.0000 | 5.012 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 1,493.0000 | 1,216.0000 | (18.553) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 5,123.0000 | 4,380.0000 | (14.503) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 126,537.0000 | 131,863.0000 | 4.209 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 12,405.0000 | 10,983.0000 | (11.463) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 72,239.0000 | 76,420.0000 | 5.788 | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 313.0000 | 240.0000 | (23.323) | 0 | 0 | 0 |
| 20/06/2006 | R186 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 159,797.0000 | 165,327.0000 | 3.461 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | | | Bond Future | 7.9370 | 8.0090 | 0.907 | 8.0300 | 8.0300 | 208 |
| 20/06/2006 | R194 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 2.0000 | 4.0000 | 100.000 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 11,902.0000 | 10,855.0000 | (8.797) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 152.0000 | 83.0000 | (45.395) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 19.0000 | 32.0000 | 68.421 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R194 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 535.0000 | 746.0000 | 39.439 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 10,197.0000 | 11,252.0000 | 10.346 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 8,372.0000 | 7,375.0000 | (11.909) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 8.0000 | 3.0000 | (62.500) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 123.0000 | 186.0000 | 51.220 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 15,501.0000 | 14,443.0000 | (6.825) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 5,132.0000 | 4,283.0000 | (16.543) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 6,617.0000 | 7,608.0000 | 14.977 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 17,691.0000 | 18,751.0000 | 5.992 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 13,931.0000 | 14,991.0000 | 7.609 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 3,639.0000 | 4,415.0000 | 21.325 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 2,571.0000 | 1,984.0000 | (22.832) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 1,643.0000 | 2,117.0000 | 28.850 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 879.0000 | 595.0000 | (32.309) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | | | Bond Future | 7.9990 | 8.0930 | 1.175 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 9,615.0000 | 10,709.0000 | 11.378 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 719.0000 | 519.0000 | (27.816) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 6,966.0000 | 7,936.0000 | 13.925 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 4,786.0000 | 5,583.0000 | 16.653 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 1,676.0000 | 1,302.0000 | (22.315) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 219.0000 | 142.0000 | (35.160) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 15,740.0000 | 16,909.0000 | 7.427 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 43.0000 | 24.0000 | (44.186) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 3,169.0000 | 3,774.0000 | 19.091 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 3,181.0000 | 2,616.0000 | (17.762) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 12,604.0000 | 13,755.0000 | 9.132 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 982.0000 | 1,250.0000 | 27.291 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 6.25 | Put | Option on Bond Future | 22,133.0000 | 23,304.0000 | 5.291 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 6.25 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 6.00 | Put | Option on Bond Future | 25,352.0000 | 26,522.0000 | 4.615 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 6.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R194 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 4,973.0000 | 4,228.0000 | (14.981) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 18,928.0000 | 20,099.0000 | 6.187 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 7,200.0000 | 6,298.0000 | (12.528) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 1,851.0000 | 2,277.0000 | 23.015 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | | | Bond Future | 8.0520 | 8.1660 | 1.416 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 5,579.0000 | 6,316.0000 | 13.210 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 8,916.0000 | 9,893.0000 | 10.958 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 88.0000 | 57.0000 | (35.227) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 1,458.0000 | 1,167.0000 | (19.959) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 13,412.0000 | 14,534.0000 | 8.366 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 740.0000 | 563.0000 | (23.919) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 7,075.0000 | 7,938.0000 | 12.198 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 15.0000 | 9.0000 | (40.000) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 15,926.0000 | 17,074.0000 | 7.208 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 2,511.0000 | 2,094.0000 | (16.607) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 6.25 | Put | Option on Bond Future | 18,510.0000 | 19,664.0000 | 6.234 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 5,157.0000 | 4,505.0000 | (12.643) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 333.0000 | 239.0000 | (28.228) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 1,481.0000 | 1,776.0000 | 19.919 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 6,728.0000 | 5,967.0000 | (11.311) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 11,078.0000 | 12,138.0000 | 9.569 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 4,351.0000 | 4,967.0000 | 14.158 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 6.25 | Call | Option on Bond Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 8,518.0000 | 7,658.0000 | (10.096) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 2,204.0000 | 2,596.0000 | 17.786 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 3,154.0000 | 3,655.0000 | 15.885 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 6.00 | Put | Option on Bond Future | 21,116.0000 | 22,270.0000 | 5.465 | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 3,824.0000 | 3,285.0000 | (14.095) | 0 | 0 | 0 |
| 20/06/2006 | R194 | 2007/02/01 | 6.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | | | Bond Future | 8.2160 | 8.2610 | 0.548 | 0.0000 | 0.0000 | 26 |
| 20/06/2006 | R201 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 2,767.0000 | 2,091.0000 | (24.431) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 16,031.0000 | 18,091.0000 | 12.850 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 390.0000 | 250.0000 | (35.897) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 9,195.0000 | 7,689.0000 | (16.378) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R201 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 7,127.0000 | 8,356.0000 | 17.244 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 29,280.0000 | 31,876.0000 | 8.866 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 17.0000 | 9.0000 | (47.059) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 44,834.0000 | 47,561.0000 | 6.082 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 2,633.0000 | 3,185.0000 | 20.965 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 846.0000 | 1,045.0000 | 23.522 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 32,720.0000 | 30,183.0000 | (7.754) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 19,745.0000 | 17,562.0000 | (11.056) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 46,544.0000 | 43,858.0000 | (5.771) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 183.0000 | 233.0000 | 27.322 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 60,604.0000 | 57,877.0000 | (4.500) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 27.0000 | 36.0000 | 33.333 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | | | Bond Future | 8.2390 | 8.2870 | 0.583 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 15,200.0000 | 16,570.0000 | 9.013 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 22,921.0000 | 24,754.0000 | 7.997 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 15,854.0000 | 14,373.0000 | (9.341) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 46,211.0000 | 48,851.0000 | 5.713 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 3,654.0000 | 3,091.0000 | (15.408) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 1,018.0000 | 808.0000 | (20.629) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 8,575.0000 | 7,558.0000 | (11.860) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 9,886.0000 | 10,855.0000 | 9.802 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 59,329.0000 | 56,677.0000 | (4.470) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 1,369.0000 | 1,567.0000 | 14.463 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 33,280.0000 | 35,568.0000 | 6.875 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 93,674.0000 | 96,524.0000 | 3.042 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 25,265.0000 | 23,383.0000 | (7.449) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 2,885.0000 | 3,257.0000 | 12.894 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 35,403.0000 | 33,182.0000 | (6.273) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 46,912.0000 | 44,433.0000 | (5.284) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 5,569.0000 | 6,198.0000 | 11.295 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 217.0000 | 160.0000 | (26.267) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 61,269.0000 | 64,063.0000 | 4.560 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 19.0000 | 13.0000 | (31.579) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 77,230.0000 | 80,074.0000 | 3.683 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R201 | 2007/02/01 | | | Bond Future | 8.2550 | 8.3050 | 0.606 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 2,466.0000 | 2,095.0000 | (15.045) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 37,408.0000 | 35,310.0000 | (5.608) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 47,546.0000 | 50,075.0000 | 5.319 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 28,188.0000 | 26,383.0000 | (6.403) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 14,080.0000 | 15,174.0000 | 7.770 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 9,158.0000 | 9,959.0000 | 8.746 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 47,806.0000 | 45,460.0000 | (4.907) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 19,051.0000 | 17,574.0000 | (7.753) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 5,665.0000 | 6,219.0000 | 9.779 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 19,342.0000 | 20,764.0000 | 7.352 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 3,325.0000 | 3,686.0000 | 10.857 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 5,984.0000 | 5,273.0000 | (11.882) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 92,394.0000 | 95,287.0000 | 3.131 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 35,863.0000 | 38,052.0000 | 6.104 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 59,110.0000 | 56,571.0000 | (4.295) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 19.0000 | 13.0000 | (31.579) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 26,967.0000 | 28,755.0000 | 6.630 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 12,016.0000 | 10,904.0000 | (9.254) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 76,484.0000 | 79,345.0000 | 3.741 | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 162.0000 | 124.0000 | (23.457) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 755.0000 | 612.0000 | (18.940) | 0 | 0 | 0 |
| 20/06/2006 | R201 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 61,314.0000 | 64,070.0000 | 4.495 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | | | Bond Future | 8.2380 | 8.2780 | 0.486 | 0.0000 | 0.0000 | 111 |
| 20/06/2006 | R203 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 22.0000 | 13.0000 | (40.909) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 36,843.0000 | 34,170.0000 | (7.255) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 3,517.0000 | 4,134.0000 | 17.543 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 74,554.0000 | 77,416.0000 | 3.839 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 22,124.0000 | 19,870.0000 | (10.188) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 910.0000 | 1,107.0000 | 21.648 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 94,547.0000 | 97,417.0000 | 3.036 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 166.0000 | 209.0000 | 25.904 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 53,019.0000 | 50,190.0000 | (5.336) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R203 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 21,286.0000 | 23,381.0000 | 9.842 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 9,906.0000 | 11,238.0000 | 13.446 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 3,974.0000 | 3,198.0000 | (19.527) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 10,769.0000 | 9,229.0000 | (14.300) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 1,048.0000 | 779.0000 | (25.668) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 36,975.0000 | 39,577.0000 | 7.037 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 188.0000 | 127.0000 | (32.447) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 55,185.0000 | 57,995.0000 | 5.092 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | | | Bond Future | 8.2580 | 8.3010 | 0.521 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 970.0000 | 804.0000 | (17.113) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 75,812.0000 | 78,684.0000 | 3.788 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 94,880.0000 | 97,850.0000 | 3.130 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 341.0000 | 275.0000 | (19.355) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 17,873.0000 | 19,358.0000 | 8.309 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 58,006.0000 | 60,688.0000 | 4.624 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 10,261.0000 | 11,275.0000 | 9.882 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 5,344.0000 | 5,963.0000 | 11.583 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 27.0000 | 20.0000 | (25.926) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 135,395.0000 | 138,425.0000 | 2.238 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 2,396.0000 | 2,042.0000 | (14.775) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 17,306.0000 | 15,754.0000 | (8.968) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 104.0000 | 81.0000 | (22.115) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 114,813.0000 | 117,827.0000 | 2.625 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 39,373.0000 | 36,955.0000 | (6.141) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 42,027.0000 | 44,405.0000 | 5.658 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 10,012.0000 | 8,939.0000 | (10.717) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 27,195.0000 | 25,172.0000 | (7.439) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 28,495.0000 | 30,459.0000 | 6.892 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 5,200.0000 | 4,541.0000 | (12.673) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | | | Bond Future | 8.2750 | 8.3190 | 0.532 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 77,805.0000 | 80,523.0000 | 3.493 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 2,941.0000 | 2,601.0000 | (11.561) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 1,486.0000 | 1,294.0000 | (12.921) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 114,752.0000 | 117,710.0000 | 2.578 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R203 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 95,719.0000 | 98,584.0000 | 2.993 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 9,938.0000 | 10,760.0000 | 8.271 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 61,334.0000 | 63,836.0000 | 4.079 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 15,789.0000 | 16,939.0000 | 7.284 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 5,391.0000 | 4,836.0000 | (10.295) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 31,294.0000 | 29,387.0000 | (6.094) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 692.0000 | 593.0000 | (14.306) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 42,299.0000 | 40,063.0000 | (5.286) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 134,653.0000 | 137,664.0000 | 2.236 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 54,745.0000 | 52,237.0000 | (4.581) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 34,071.0000 | 35,953.0000 | 5.524 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 23,778.0000 | 25,292.0000 | 6.367 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 296.0000 | 249.0000 | (15.878) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 9,197.0000 | 8,359.0000 | (9.112) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 22,035.0000 | 20,492.0000 | (7.002) | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 5,911.0000 | 6,461.0000 | 9.305 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 46,653.0000 | 48,872.0000 | 4.756 | 0 | 0 | 0 |
| 20/06/2006 | R203 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 14,679.0000 | 13,503.0000 | (8.011) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/08/03 | | | Bond Future | 8.2220 | 8.2620 | 0.486 | 0.0000 | 0.0000 | 83 |
| 20/06/2006 | R204 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 21,678.0000 | 23,830.0000 | 9.927 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 4,640.0000 | 3,764.0000 | (18.879) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | | | Bond Future | 8.2400 | 8.2820 | 0.510 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 44,140.0000 | 46,522.0000 | 5.396 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 6,528.0000 | 5,774.0000 | (11.550) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 3,194.0000 | 2,765.0000 | (13.431) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 19,948.0000 | 18,298.0000 | (8.272) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 60,743.0000 | 63,450.0000 | 4.456 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 19,200.0000 | 20,687.0000 | 7.745 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 30,164.0000 | 32,124.0000 | 6.498 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 1,390.0000 | 1,175.0000 | (15.468) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 11,979.0000 | 10,803.0000 | (9.817) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 79,399.0000 | 82,320.0000 | 3.679 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 533.0000 | 439.0000 | (17.636) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 99,543.0000 | 102,585.0000 | 3.056 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R204 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 52.0000 | 40.0000 | (23.077) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 57,705.0000 | 54,929.0000 | (4.811) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 2,987.0000 | 3,349.0000 | 12.119 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 179.0000 | 143.0000 | (20.112) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 120,745.0000 | 123,845.0000 | 2.567 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 142,746.0000 | 145,871.0000 | 2.189 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 11,286.0000 | 12,314.0000 | 9.109 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 6,082.0000 | 6,725.0000 | 10.572 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 30,486.0000 | 28,378.0000 | (6.915) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 43,267.0000 | 40,774.0000 | (5.762) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | | | Bond Future | 8.2520 | 8.2960 | 0.533 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 63,912.0000 | 66,529.0000 | 4.095 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 24,595.0000 | 26,160.0000 | 6.363 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 35,310.0000 | 37,261.0000 | 5.525 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 24,448.0000 | 22,770.0000 | (6.864) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 6,205.0000 | 5,580.0000 | (10.073) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 48,472.0000 | 50,783.0000 | 4.768 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 3,437.0000 | 3,049.0000 | (11.289) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 10,441.0000 | 9,511.0000 | (8.907) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 100,367.0000 | 103,386.0000 | 3.008 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 16,461.0000 | 15,170.0000 | (7.843) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 81,329.0000 | 84,183.0000 | 3.509 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 1,766.0000 | 1,544.0000 | (12.571) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 838.0000 | 721.0000 | (13.962) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 120,687.0000 | 123,812.0000 | 2.589 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 34,402.0000 | 32,345.0000 | (5.979) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 16,316.0000 | 17,501.0000 | 7.263 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 46,138.0000 | 43,741.0000 | (5.195) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 142,016.0000 | 145,202.0000 | 2.243 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 6,119.0000 | 6,684.0000 | 9.234 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 10,272.0000 | 11,116.0000 | 8.217 | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 366.0000 | 309.0000 | (15.574) | 0 | 0 | 0 |
| 20/06/2006 | R204 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 59,324.0000 | 56,647.0000 | (4.513) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/08/03 | | | Bond Future | 8.1980 | 8.2370 | 0.476 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R207 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 5,252.0000 | 4,314.0000 | (17.860) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 20,529.0000 | 22,560.0000 | 9.893 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | | | Bond Future | 8.2120 | 8.2530 | 0.499 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 40,463.0000 | 37,629.0000 | (7.004) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 57,166.0000 | 54,143.0000 | (5.288) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 216.0000 | 281.0000 | 30.093 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 119,853.0000 | 122,940.0000 | 2.576 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 3,747.0000 | 4,449.0000 | 18.735 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 51.0000 | 35.0000 | (31.373) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 1,049.0000 | 1,301.0000 | 24.023 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 97,943.0000 | 101,028.0000 | 3.150 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 25,137.0000 | 22,753.0000 | (9.484) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 76,684.0000 | 79,755.0000 | 4.005 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 56,262.0000 | 59,259.0000 | 5.327 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 1,595.0000 | 1,253.0000 | (21.442) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 37,371.0000 | 40,116.0000 | 7.345 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 344.0000 | 253.0000 | (26.453) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 10,125.0000 | 11,551.0000 | 14.084 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 12,986.0000 | 11,326.0000 | (12.783) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 5,271.0000 | 4,384.0000 | (16.828) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 21,460.0000 | 23,660.0000 | 10.252 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2007/02/01 | | | Bond Future | 8.2220 | 8.2630 | 0.499 | 0.0000 | 0.0000 | 0 |
| 20/06/2006 | R207 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 15,799.0000 | 16,868.0000 | 6.766 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 36,233.0000 | 34,249.0000 | (5.476) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 9,919.0000 | 10,676.0000 | 7.632 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 61,565.0000 | 59,016.0000 | (4.140) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 48,208.0000 | 45,913.0000 | (4.761) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 5,898.0000 | 6,402.0000 | 8.545 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 120,218.0000 | 123,146.0000 | 2.436 | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 966.0000 | 841.0000 | (12.940) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 429.0000 | 368.0000 | (14.219) | 0 | 0 | 0 |
| 20/06/2006 | R207 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 80,389.0000 | 83,043.0000 | 3.301 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/06/2006 | R207 2007/02/01 | 7.00 | Call | Option on Bond Future | 2,002.0000 | 1,770.0000 | (11.588) | 0 | 0 | 0 |
| 20/06/2006 | R207 2007/02/01 | 7.25 | Call | Option on Bond Future | 3,838.0000 | 3,439.0000 | (10.396) | 0 | 0 | 0 |
| 20/06/2006 | R207 2007/02/01 | 7.00 | Put | Option on Bond Future | 99,607.0000 | 102,428.0000 | 2.832 | 0 | 0 | 0 |
| 20/06/2006 | R207 2007/02/01 | 6.50 | Put | Option on Bond Future | 141,940.0000 | 144,932.0000 | 2.108 | 0 | 0 | 0 |
| 20/06/2006 | R207 2007/02/01 | 7.75 | Put | Option on Bond Future | 47,498.0000 | 49,624.0000 | 4.476 | 0 | 0 | 0 |
| 20/06/2006 | R207 2007/02/01 | 7.50 | Put | Option on Bond Future | 62,903.0000 | 65,325.0000 | 3.850 | 0 | 0 | 0 |
| 20/06/2006 | R207 2007/02/01 | 7.50 | Call | Option on Bond Future | 6,832.0000 | 6,200.0000 | (9.251) | 0 | 0 | 0 |
| 20/06/2006 | R207 2007/02/01 | 7.75 | Call | Option on Bond Future | 11,348.0000 | 10,420.0000 | (8.178) | 0 | 0 | 0 |
| 20/06/2006 | R207 2007/02/01 | 8.25 | Call | Option on Bond Future | 25,987.0000 | 24,354.0000 | (6.284) | 0 | 0 | 0 |
| 20/06/2006 | R207 2007/02/01 | 8.00 | Call | Option on Bond Future | 17,681.0000 | 16,411.0000 | (7.183) | 0 | 0 | 0 |
| 20/06/2006 | R207 2007/02/01 | 8.00 | Put | Option on Bond Future | 34,451.0000 | 36,234.0000 | 5.175 | 0 | 0 | 0 |
| 20/06/2006 | R207 2007/02/01 | 8.25 | Put | Option on Bond Future | 23,901.0000 | 25,320.0000 | 5.937 | 0 | 0 | 0 |

Grand Total:

3,116