



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/02/2006

| 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 |
|------------|------------------|------------|--------|------|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | GOVI | 2006/05/04 | | | jGovi | 243.8490 | 244.5070 | 0.270 | 0.0000 | 0.0000 | 699 |
| 23/02/2006 | GOVI | 2006/05/04 | 230.00 | Put | jGovi | 19.0000 | 11.0000 | (42.105) | 0 | 0 | 0 |
| 23/02/2006 | GOVI | 2006/05/04 | 230.00 | Call | jGovi | 138,509.0000 | 145,081.0000 | 4.745 | 0 | 0 | 0 |
| 23/02/2006 | GOVI | 2006/08/03 | | | jGovi | 248.2240 | 248.8900 | 0.268 | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | GOVI | 2006/08/03 | 230.00 | Call | jGovi | 182,324.0000 | 188,960.0000 | 3.640 | 0 | 0 | 0 |
| 23/02/2006 | GOVI | 2006/08/03 | 230.00 | Put | jGovi | 84.0000 | 60.0000 | (28.571) | 0 | 0 | 0 |
| 23/02/2006 | GOVI | 2006/11/02 | | | jGovi | 252.6100 | 253.2720 | 0.262 | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | GOVI | 2006/11/02 | 230.00 | Put | jGovi | 75.0000 | 57.0000 | (24.000) | 0 | 0 | 0 |
| 23/02/2006 | GOVI | 2006/11/02 | 230.00 | Call | jGovi | 226,175.0000 | 232,777.0000 | 2.919 | 0 | 0 | 0 |
| 23/02/2006 | GOVI | 2007/02/01 | | | jGovi | 256.9750 | 257.6190 | 0.251 | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | GOVI | 2007/02/01 | 230.00 | Call | jGovi | 269,794.0000 | 276,224.0000 | 2.383 | 0 | 0 | 0 |
| 23/02/2006 | GOVI | 2007/02/01 | 230.00 | Put | jGovi | 44.0000 | 34.0000 | (22.727) | 0 | 0 | 0 |
| 23/02/2006 | J152 | 2006/02/28 | | | jSwap | (9,499.4162) | (9,499.4162) | - | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | J153 | 2010/08/31 | | | jSwap | 7.1290 | 7.0850 | (0.617) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | J157 | 2015/09/15 | | | jSwap | 7.2300 | 7.1790 | (0.705) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | J186 | 2026/12/21 | | | jSwap | 6.8890 | 6.8340 | (0.798) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | J194 | 2008/02/28 | | | jSwap | 7.0160 | 6.9760 | (0.570) | 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 |
|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | J201 | 2014/12/22 | | | jSwap | 7.2080 | 7.1490 | (0.819) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | J203 | 2017/09/15 | | | jSwap | 7.2080 | 7.1560 | (0.721) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | J204 | 2018/12/21 | | | jSwap | 7.2000 | 7.1460 | (0.750) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | J207 | 2020/01/15 | | | jSwap | 7.1730 | 7.1200 | (0.739) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JBAR | 2005/03/16 | | | jBar | 7.0830 | 7.0830 | - | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JFRA | 2006/05/04 | | | jFra | 7.0010 | 6.9770 | (0.343) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JFRA | 2006/05/04 | 7.00 | Call | Option on jFra | 552.0000 | 519.0000 | (5.978) | 0 | 0 | 0 |
| 23/02/2006 | JFRA | 2006/05/04 | 7.00 | Put | Option on jFra | 550.0000 | 575.0000 | 4.545 | 0 | 0 | 0 |
| 23/02/2006 | JFRA | 2006/08/03 | | | jFra | 6.9210 | 6.8850 | (0.520) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JFRA | 2006/08/03 | 7.00 | Put | Option on jFra | 1,017.0000 | 1,062.0000 | 4.425 | 0 | 0 | 0 |
| 23/02/2006 | JFRA | 2006/08/03 | 7.00 | Call | Option on jFra | 823.0000 | 780.0000 | (5.225) | 0 | 0 | 0 |
| 23/02/2006 | JFRA | 2006/11/02 | | | jFra | 6.9560 | 6.9070 | (0.704) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JFRA | 2006/11/02 | 7.00 | Call | Option on jFra | 1,153.0000 | 1,093.0000 | (5.204) | 0 | 0 | 0 |
| 23/02/2006 | JFRA | 2006/11/02 | 7.00 | Put | Option on jFra | 1,260.0000 | 1,321.0000 | 4.841 | 0 | 0 | 0 |
| 23/02/2006 | JFRA | 2007/02/01 | | | jFra | 7.0170 | 6.9840 | (0.470) | 0.0000 | 0.0000 | 500 |
| 23/02/2006 | JFRA | 2007/02/01 | 7.50 | Call | Option on jFra | 897.0000 | 866.0000 | (3.456) | 0 | 0 | 0 |
| 23/02/2006 | JFRA | 2007/02/01 | 7.50 | Put | Option on jFra | 2,081.0000 | 2,130.0000 | 2.355 | 0 | 0 | 0 |
| 23/02/2006 | JFRA | 2007/05/03 | | | jFra | 7.1380 | 7.1070 | (0.434) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JFRA | 2007/05/03 | 7.50 | Call | Option on jFra | 1,207.0000 | 1,175.0000 | (2.651) | 0 | 0 | 0 |
| 23/02/2006 | JFRA | 2007/05/03 | 7.50 | Put | Option on jFra | 2,094.0000 | 2,137.0000 | 2.053 | 0 | 0 | 0 |
| 23/02/2006 | JFRA | 2007/08/02 | | | jFra | 7.2230 | 7.1940 | (0.401) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JFRA | 2007/08/02 | 7.50 | Put | Option on jFra | 2,132.0000 | 2,171.0000 | 1.829 | 0 | 0 | 0 |
| 23/02/2006 | JFRA | 2007/08/02 | 7.50 | Call | Option on jFra | 1,454.0000 | 1,421.0000 | (2.270) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | JFRA | 2007/11/01 | | | jFra | 7.4140 | 7.3180 | (1.295) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 2,128.0000 | 2,260.0000 | 6.203 | 0 | 0 | 0 |
| 23/02/2006 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 1,902.0000 | 1,781.0000 | (6.362) | 0 | 0 | 0 |
| 23/02/2006 | JN02 | 2006/05/04 | | | jNote | 7.1230 | 7.0760 | (0.660) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JN02 | 2006/05/04 | 7.25 | Call | Option on jNote | 7,701.0000 | 7,245.0000 | (5.921) | 0 | 0 | 0 |
| 23/02/2006 | JN02 | 2006/05/04 | 7.25 | Put | Option on jNote | 10,010.0000 | 10,439.0000 | 4.286 | 0 | 0 | 0 |
| 23/02/2006 | JN02 | 2006/08/03 | | | jNote | 7.1800 | 7.1220 | (0.808) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JN02 | 2006/08/03 | 7.25 | Put | Option on jNote | 13,959.0000 | 14,490.0000 | 3.804 | 0 | 0 | 0 |
| 23/02/2006 | JN02 | 2006/08/03 | 7.25 | Call | Option on jNote | 12,655.0000 | 12,105.0000 | (4.346) | 0 | 0 | 0 |
| 23/02/2006 | JN02 | 2006/11/02 | | | jNote | 7.2430 | 7.1800 | (0.870) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JN02 | 2006/11/02 | 7.25 | Put | Option on jNote | 16,673.0000 | 17,244.0000 | 3.425 | 0 | 0 | 0 |
| 23/02/2006 | JN02 | 2006/11/02 | 7.25 | Call | Option on jNote | 16,541.0000 | 15,940.0000 | (3.633) | 0 | 0 | 0 |
| 23/02/2006 | JN05 | 2006/05/04 | | | jNote | 7.3520 | 7.2960 | (0.762) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JN05 | 2006/05/04 | 7.25 | Call | Option on jNote | 11,066.0000 | 9,719.0000 | (12.172) | 0 | 0 | 0 |
| 23/02/2006 | JN05 | 2006/05/04 | 7.25 | Put | Option on jNote | 6,818.0000 | 7,802.0000 | 14.432 | 0 | 0 | 0 |
| 23/02/2006 | JN05 | 2006/08/03 | | | jNote | 7.3800 | 7.3220 | (0.786) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JN05 | 2006/08/03 | 7.25 | Call | Option on jNote | 16,133.0000 | 14,781.0000 | (8.380) | 0 | 0 | 0 |
| 23/02/2006 | JN05 | 2006/08/03 | 7.25 | Put | Option on jNote | 10,723.0000 | 11,782.0000 | 9.876 | 0 | 0 | 0 |
| 23/02/2006 | JN05 | 2006/11/02 | | | jNote | 7.4120 | 7.3540 | (0.783) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JN05 | 2006/11/02 | 7.25 | Call | Option on jNote | 20,134.0000 | 18,792.0000 | (6.665) | 0 | 0 | 0 |
| 23/02/2006 | JN05 | 2006/11/02 | 7.25 | Put | Option on jNote | 13,401.0000 | 14,463.0000 | 7.925 | 0 | 0 | 0 |
| 23/02/2006 | JN10 | 2006/05/04 | | | jNote | 7.3740 | 7.3240 | (0.678) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JN10 | 2006/05/04 | 7.25 | Call | Option on jNote | 13,809.0000 | 11,572.0000 | (16.200) | 0 | 0 | 0 |
| 23/02/2006 | JN10 | 2006/05/04 | 7.25 | Put | Option on jNote | 5,077.0000 | 6,349.0000 | 25.054 | 0 | 0 | 0 |
| 23/02/2006 | JN10 | 2006/08/03 | | | jNote | 7.3860 | 7.3360 | (0.677) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JN10 | 2006/08/03 | 7.25 | Call | Option on jNote | 18,556.0000 | 16,461.0000 | (11.290) | 0 | 0 | 0 |
| 23/02/2006 | JN10 | 2006/08/03 | 7.25 | Put | Option on jNote | 8,988.0000 | 10,395.0000 | 15.654 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | JN10 | 2006/11/02 | | | jNote | 7.4000 | 7.3520 | (0.649) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JN10 | 2006/11/02 | 7.25 | Call | Option on jNote | 22,321.0000 | 20,355.0000 | (8.808) | 0 | 0 | 0 |
| 23/02/2006 | JN10 | 2006/11/02 | 7.25 | Put | Option on jNote | 11,780.0000 | 13,169.0000 | 11.791 | 0 | 0 | 0 |
| 23/02/2006 | JROD | 2006/02/28 | | | jRod | 6.6840 | 6.6840 | - | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JROD | 2006/03/31 | | | jRod | 6.7790 | 6.7760 | (0.044) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JROD | 2006/04/28 | | | jRod | 6.9020 | 6.8980 | (0.058) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JROD | 2006/05/31 | | | jRod | 6.8990 | 6.8970 | (0.029) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JROD | 2006/06/30 | | | jRod | 6.9740 | 6.9720 | (0.029) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JROD | 2006/07/31 | | | jRod | 7.0500 | 7.0480 | (0.028) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | JROD | 2006/08/31 | | | jRod | 6.9940 | 6.9930 | (0.014) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | | | Bond Future | 7.1260 | 7.0730 | (0.744) | 0.0000 | 0.0000 | 11 |
| 23/02/2006 | R153 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 5,330.0000 | 4,469.0000 | (16.154) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 10,444.0000 | 11,778.0000 | 12.773 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 10,122.0000 | 8,783.0000 | (13.229) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 4,897.0000 | 5,752.0000 | 17.460 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 74,474.0000 | 76,667.0000 | 2.945 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 1,272.0000 | 1,008.0000 | (20.755) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 26,736.0000 | 28,666.0000 | 7.219 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 25.0000 | 17.0000 | (32.000) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 18,000.0000 | 19,699.0000 | 9.439 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 2,656.0000 | 2,161.0000 | (18.637) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 599.0000 | 463.0000 | (22.705) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 1,652.0000 | 2,052.0000 | 24.213 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 45,661.0000 | 47,788.0000 | 4.658 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 281.0000 | 213.0000 | (24.199) | 0 | 0 | 20 |
| 23/02/2006 | R153 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 17,329.0000 | 15,535.0000 | (10.353) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 55,269.0000 | 57,439.0000 | 3.926 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R153 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 89.0000 | 65.0000 | (26.966) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 36,074.0000 | 38,133.0000 | 5.708 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 64,900.0000 | 67,087.0000 | 3.370 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 83,961.0000 | 86,155.0000 | 2.613 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | | | Bond Future | 7.1110 | 7.0550 | (0.788) | 0.0000 | 0.0000 | 1 |
| 23/02/2006 | R153 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 9,363.0000 | 8,431.0000 | (9.954) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 9,209.0000 | 10,179.0000 | 10.533 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 13,558.0000 | 12,337.0000 | (9.006) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 14,781.0000 | 16,041.0000 | 8.524 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 29,218.0000 | 30,901.0000 | 5.760 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 4,562.0000 | 4,053.0000 | (11.157) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 37,346.0000 | 39,165.0000 | 4.871 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 6,524.0000 | 5,831.0000 | (10.622) | 0 | 0 | 100 |
| 23/02/2006 | R153 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 21,610.0000 | 23,109.0000 | 6.937 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 3,218.0000 | 2,845.0000 | (11.591) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 71,461.0000 | 73,591.0000 | 2.981 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 748.0000 | 641.0000 | (14.305) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 397.0000 | 335.0000 | (15.617) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 62,719.0000 | 64,803.0000 | 3.323 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 54,126.0000 | 56,142.0000 | 3.725 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 2,297.0000 | 2,023.0000 | (11.929) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 1,342.0000 | 1,166.0000 | (13.115) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 45,800.0000 | 47,718.0000 | 4.188 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | | | Bond Future | 7.1110 | 7.0520 | (0.830) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 16,643.0000 | 15,469.0000 | (7.054) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 12,550.0000 | 13,549.0000 | 7.960 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 17,943.0000 | 19,153.0000 | 6.744 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 12,842.0000 | 11,878.0000 | (7.507) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 5,278.0000 | 4,849.0000 | (8.128) | 0 | 0 | 100 |
| 23/02/2006 | R153 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 3,719.0000 | 3,393.0000 | (8.766) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 53,477.0000 | 55,325.0000 | 3.456 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 46,277.0000 | 48,022.0000 | 3.771 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 8,080.0000 | 8,850.0000 | 9.530 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R153 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 21,459.0000 | 20,055.0000 | (6.543) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 24,289.0000 | 25,679.0000 | 5.723 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 10,083.0000 | 9,298.0000 | (7.785) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 31,202.0000 | 32,739.0000 | 4.926 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 7,978.0000 | 7,341.0000 | (7.984) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 68,740.0000 | 70,741.0000 | 2.911 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 1,716.0000 | 1,543.0000 | (10.082) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 1,122.0000 | 1,002.0000 | (10.695) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 2,557.0000 | 2,317.0000 | (9.386) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 76,656.0000 | 78,709.0000 | 2.678 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 27,410.0000 | 25,774.0000 | (5.969) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 60,990.0000 | 62,923.0000 | 3.169 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 6,371.0000 | 5,853.0000 | (8.131) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 4,655.0000 | 5,193.0000 | 11.557 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 38,526.0000 | 40,181.0000 | 4.296 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | | | Bond Future | 7.1270 | 7.0670 | (0.842) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 16,071.0000 | 15,121.0000 | (5.911) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 20,295.0000 | 21,413.0000 | 5.509 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 15,104.0000 | 16,063.0000 | 6.349 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 19,486.0000 | 18,378.0000 | (5.686) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 11,927.0000 | 11,222.0000 | (5.911) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 40,035.0000 | 41,489.0000 | 3.632 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 10,463.0000 | 9,849.0000 | (5.868) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 33,127.0000 | 34,490.0000 | 4.114 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 13,759.0000 | 12,943.0000 | (5.931) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 26,510.0000 | 27,762.0000 | 4.723 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 28,710.0000 | 27,243.0000 | (5.110) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 10,595.0000 | 11,379.0000 | 7.400 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 23,662.0000 | 22,379.0000 | (5.422) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 47,149.0000 | 48,678.0000 | 3.243 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 6,875.0000 | 7,476.0000 | 8.742 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 9,281.0000 | 8,743.0000 | (5.797) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 7,262.0000 | 6,815.0000 | (6.155) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 3,207.0000 | 2,973.0000 | (7.297) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 73,507.0000 | 75,341.0000 | 2.495 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R153 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 4,270.0000 | 3,975.0000 | (6.909) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 59,839.0000 | 61,541.0000 | 2.844 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 5,607.0000 | 5,241.0000 | (6.528) | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 66,573.0000 | 68,345.0000 | 2.662 | 0 | 0 | 0 |
| 23/02/2006 | R153 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 53,350.0000 | 54,970.0000 | 3.037 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | | | Bond Future | 7.2320 | 7.1750 | (0.788) | 0.0000 | 0.0000 | 7 |
| 23/02/2006 | R157 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 73.0000 | 49.0000 | (32.877) | 0 | 0 | 115 |
| 23/02/2006 | R157 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 2,693.0000 | 2,056.0000 | (23.654) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 121,663.0000 | 126,500.0000 | 3.976 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 83,563.0000 | 88,304.0000 | 5.674 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 170.0000 | 118.0000 | (30.588) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 409.0000 | 290.0000 | (29.095) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 18.0000 | 11.0000 | (38.889) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 140,263.0000 | 145,116.0000 | 3.460 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 25,972.0000 | 22,534.0000 | (13.237) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 45,851.0000 | 50,074.0000 | 9.210 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 6,051.0000 | 7,473.0000 | 23.500 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 64,351.0000 | 68,942.0000 | 7.134 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 158,539.0000 | 163,398.0000 | 3.065 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 995.0000 | 726.0000 | (27.035) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 102,733.0000 | 107,541.0000 | 4.680 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 6,544.0000 | 5,234.0000 | (20.018) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 15,294.0000 | 17,857.0000 | 16.758 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 13,764.0000 | 11,467.0000 | (16.688) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 29,097.0000 | 32,646.0000 | 12.197 | 0 | 0 | 50 |
| 23/02/2006 | R157 | 2006/08/03 | | | Bond Future | 7.2280 | 7.1690 | (0.816) | 0.0000 | 0.0000 | 4 |
| 23/02/2006 | R157 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 1,705.0000 | 1,446.0000 | (15.191) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 32,652.0000 | 29,576.0000 | (9.421) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 103,688.0000 | 108,173.0000 | 4.325 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 3,089.0000 | 2,660.0000 | (13.888) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 13,534.0000 | 15,372.0000 | 13.581 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 6,557.0000 | 5,700.0000 | (13.070) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 86,085.0000 | 90,394.0000 | 5.006 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R157 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 4,477.0000 | 3,872.0000 | (13.514) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 68,801.0000 | 72,858.0000 | 5.897 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 896.0000 | 747.0000 | (16.629) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 138,387.0000 | 143,152.0000 | 3.443 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 448.0000 | 367.0000 | (18.080) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 14,510.0000 | 12,807.0000 | (11.737) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 120,929.0000 | 125,583.0000 | 3.849 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 155,857.0000 | 160,690.0000 | 3.101 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 36,872.0000 | 40,083.0000 | 8.709 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 9,720.0000 | 8,506.0000 | (12.490) | 0 | 0 | 100 |
| 23/02/2006 | R157 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 52,218.0000 | 55,919.0000 | 7.088 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 22,000.0000 | 19,657.0000 | (10.650) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 23,827.0000 | 26,397.0000 | 10.786 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | | | Bond Future | 7.2320 | 7.1720 | (0.830) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 7,831.0000 | 7,097.0000 | (9.373) | 0 | 0 | 117 |
| 23/02/2006 | R157 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 105,772.0000 | 109,913.0000 | 3.915 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 43,316.0000 | 46,328.0000 | 6.954 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 21,815.0000 | 19,952.0000 | (8.540) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 9.75 | Call | Option on Bond Future | 186,494.0000 | 191,260.0000 | 2.556 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 73,213.0000 | 76,927.0000 | 5.073 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 16,627.0000 | 15,155.0000 | (8.853) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 30,753.0000 | 33,283.0000 | 8.227 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 57,790.0000 | 61,193.0000 | 5.889 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 39,097.0000 | 36,208.0000 | (7.389) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 9.75 | Put | Option on Bond Future | 818.0000 | 709.0000 | (13.325) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 29,295.0000 | 26,950.0000 | (8.005) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 12,762.0000 | 11,601.0000 | (9.097) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 11,798.0000 | 13,214.0000 | 12.002 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 51,604.0000 | 48,145.0000 | (6.703) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 89,309.0000 | 93,264.0000 | 4.428 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 20,123.0000 | 22,108.0000 | 9.864 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 121,418.0000 | 125,761.0000 | 3.577 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 9.50 | Put | Option on Bond Future | 1,357.0000 | 1,188.0000 | (12.454) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 9.50 | Call | Option on Bond Future | 170,141.0000 | 174,847.0000 | 2.766 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 9,934.0000 | 9,014.0000 | (9.261) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R157 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 2,190.0000 | 1,935.0000 | (11.644) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 3,440.0000 | 3,066.0000 | (10.872) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 137,473.0000 | 141,974.0000 | 3.274 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 153,763.0000 | 158,382.0000 | 3.004 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 5,260.0000 | 4,728.0000 | (10.114) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | | | Bond Future | 7.2460 | 7.1850 | (0.842) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 110,188.0000 | 113,979.0000 | 3.440 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 17,762.0000 | 16,571.0000 | (6.705) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 94,085.0000 | 97,719.0000 | 3.862 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 78,247.0000 | 81,683.0000 | 4.391 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 23,742.0000 | 22,106.0000 | (6.891) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 15,734.0000 | 14,700.0000 | (6.572) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 20,396.0000 | 19,007.0000 | (6.810) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 124,193.0000 | 128,183.0000 | 3.213 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 9.50 | Call | Option on Bond Future | 168,493.0000 | 172,920.0000 | 2.627 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 138,655.0000 | 142,817.0000 | 3.002 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 9.75 | Put | Option on Bond Future | 3,426.0000 | 3,125.0000 | (8.786) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 9.75 | Call | Option on Bond Future | 183,663.0000 | 188,187.0000 | 2.463 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 9.50 | Put | Option on Bond Future | 4,786.0000 | 4,387.0000 | (8.337) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 44,033.0000 | 41,234.0000 | (6.357) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 6,587.0000 | 6,069.0000 | (7.864) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 11,943.0000 | 11,107.0000 | (7.000) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 8,935.0000 | 8,271.0000 | (7.431) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 153,458.0000 | 157,765.0000 | 2.807 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 24,438.0000 | 26,464.0000 | 8.290 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 62,773.0000 | 65,962.0000 | 5.080 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 35,441.0000 | 37,920.0000 | 6.995 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 35,125.0000 | 32,779.0000 | (6.679) | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 48,038.0000 | 50,912.0000 | 5.983 | 0 | 0 | 0 |
| 23/02/2006 | R157 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 28,183.0000 | 26,232.0000 | (6.923) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | | | Bond Future | 6.9260 | 6.8700 | (0.809) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 12,605.0000 | 15,322.0000 | 21.555 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 110,731.0000 | 118,061.0000 | 6.620 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 2,296.0000 | 1,760.0000 | (23.345) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R186 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 37,554.0000 | 32,405.0000 | (13.711) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 1,163.0000 | 877.0000 | (24.592) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 139,961.0000 | 147,542.0000 | 5.417 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 29,573.0000 | 34,140.0000 | 15.443 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 19,280.0000 | 15,979.0000 | (17.121) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 120.0000 | 83.0000 | (30.833) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 6.50 | Call | Option on Bond Future | 3,547.0000 | 4,636.0000 | 30.702 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 81,602.0000 | 88,453.0000 | 8.396 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 223,550.0000 | 231,406.0000 | 3.514 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 4,671.0000 | 3,656.0000 | (21.730) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 196,414.0000 | 204,243.0000 | 3.986 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 53,801.0000 | 59,784.0000 | 11.121 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 32.0000 | 21.0000 | (34.375) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 6.50 | Put | Option on Bond Future | 65,099.0000 | 58,321.0000 | (10.412) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 396.0000 | 286.0000 | (27.778) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 168,465.0000 | 176,221.0000 | 4.604 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 249,790.0000 | 257,653.0000 | 3.148 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 8.0000 | 5.0000 | (37.500) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 9,566.0000 | 7,683.0000 | (19.684) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | | | Bond Future | 6.9180 | 6.8610 | (0.824) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 21,140.0000 | 18,656.0000 | (11.750) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 31,342.0000 | 27,879.0000 | (11.049) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 66,166.0000 | 71,640.0000 | 8.273 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 42,671.0000 | 47,165.0000 | 10.532 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 14,560.0000 | 12,783.0000 | (12.205) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 24,304.0000 | 27,565.0000 | 13.418 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 119,055.0000 | 125,729.0000 | 5.606 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 47,953.0000 | 43,257.0000 | (9.793) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 7,448.0000 | 6,505.0000 | (12.661) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 146,413.0000 | 153,427.0000 | 4.791 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 92,057.0000 | 98,237.0000 | 6.713 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 10,262.0000 | 8,978.0000 | (12.512) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 172,336.0000 | 179,698.0000 | 4.272 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 249,955.0000 | 257,800.0000 | 3.139 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 627.0000 | 515.0000 | (17.863) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R186 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 274,853.0000 | 282,752.0000 | 2.874 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 1,240.0000 | 1,034.0000 | (16.613) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 2,352.0000 | 1,993.0000 | (15.264) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 224,440.0000 | 232,192.0000 | 3.454 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 4,275.0000 | 3,679.0000 | (13.942) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 198,477.0000 | 206,075.0000 | 3.828 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 304.0000 | 246.0000 | (19.079) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | | | Bond Future | 6.9120 | 6.8540 | (0.839) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 42,409.0000 | 38,853.0000 | (8.385) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 54,480.0000 | 58,967.0000 | 8.236 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 58,087.0000 | 53,586.0000 | (7.749) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 35,448.0000 | 38,990.0000 | 9.992 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 4,798.0000 | 4,270.0000 | (11.005) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 20,277.0000 | 22,786.0000 | 12.374 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 19,944.0000 | 18,187.0000 | (8.810) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 32,301.0000 | 29,513.0000 | (8.631) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 128,794.0000 | 135,080.0000 | 4.881 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 25,110.0000 | 22,909.0000 | (8.765) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 102,874.0000 | 108,716.0000 | 5.679 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 78,943.0000 | 73,410.0000 | (7.009) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 16,182.0000 | 14,760.0000 | (8.788) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 178,780.0000 | 185,774.0000 | 3.912 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 155,010.0000 | 161,631.0000 | 4.271 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 203,002.0000 | 210,291.0000 | 3.591 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 11,035.0000 | 9,986.0000 | (9.506) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 251,618.0000 | 259,302.0000 | 3.054 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 3,060.0000 | 2,701.0000 | (11.732) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 227,366.0000 | 234,882.0000 | 3.306 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 7,358.0000 | 6,604.0000 | (10.247) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 77,822.0000 | 83,077.0000 | 6.753 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | | | Bond Future | 6.9100 | 6.8520 | (0.839) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 162,055.0000 | 168,364.0000 | 3.893 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 27,807.0000 | 25,830.0000 | (7.110) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 63,950.0000 | 59,588.0000 | (6.821) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R186 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 110,353.0000 | 115,966.0000 | 5.086 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 41,763.0000 | 45,384.0000 | 8.670 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 32,890.0000 | 30,521.0000 | (7.203) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 61,422.0000 | 65,863.0000 | 7.230 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 23,939.0000 | 22,265.0000 | (6.993) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 136,143.0000 | 142,148.0000 | 4.411 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 49,169.0000 | 45,628.0000 | (7.202) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 184,411.0000 | 191,078.0000 | 3.615 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 230,373.0000 | 237,586.0000 | 3.131 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 207,265.0000 | 214,232.0000 | 3.361 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 83,366.0000 | 78,084.0000 | (6.336) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 6,317.0000 | 5,745.0000 | (9.055) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 253,520.0000 | 260,931.0000 | 2.923 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 9,018.0000 | 8,249.0000 | (8.527) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 12,681.0000 | 11,666.0000 | (8.004) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 17,559.0000 | 16,244.0000 | (7.489) | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 25,444.0000 | 28,145.0000 | 10.615 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 85,245.0000 | 90,347.0000 | 5.985 | 0 | 0 | 0 |
| 23/02/2006 | R186 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 39,793.0000 | 36,912.0000 | (7.240) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | | | Bond Future | 6.9540 | 6.8990 | (0.791) | 0.0000 | 0.0000 | 50 |
| 23/02/2006 | R194 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 479.0000 | 365.0000 | (23.800) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 34,665.0000 | 35,618.0000 | 2.749 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 9,881.0000 | 10,720.0000 | 8.491 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 30,513.0000 | 31,466.0000 | 3.123 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 85.0000 | 62.0000 | (27.059) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 6,212.0000 | 6,934.0000 | 11.623 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 1,101.0000 | 869.0000 | (21.072) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 38.0000 | 27.0000 | (28.947) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 203.0000 | 150.0000 | (26.108) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 6.50 | Call | Option on Bond Future | 290.0000 | 390.0000 | 34.483 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 6.25 | Put | Option on Bond Future | 12,321.0000 | 11,384.0000 | (7.605) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 18,000.0000 | 18,930.0000 | 5.167 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R194 | 2006/05/04 | 6.25 | Call | Option on Bond Future | 31.0000 | 48.0000 | 54.839 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 13,872.0000 | 14,773.0000 | 6.495 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 26,345.0000 | 27,295.0000 | 3.606 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 6.50 | Put | Option on Bond Future | 8,194.0000 | 7,341.0000 | (10.410) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 4,780.0000 | 4,117.0000 | (13.870) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 2,423.0000 | 1,997.0000 | (17.582) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 1,238.0000 | 1,529.0000 | 23.506 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 3,220.0000 | 3,747.0000 | 16.366 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 22,174.0000 | 23,116.0000 | 4.248 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | | | Bond Future | 6.8910 | 6.8270 | (0.929) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 2,445.0000 | 2,139.0000 | (12.515) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 7,825.0000 | 8,481.0000 | 8.383 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 20,767.0000 | 21,645.0000 | 4.228 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 601.0000 | 516.0000 | (14.143) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 24,160.0000 | 25,070.0000 | 3.767 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 13,989.0000 | 14,791.0000 | 5.733 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 342.0000 | 289.0000 | (15.497) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 843.0000 | 726.0000 | (13.879) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 186.0000 | 155.0000 | (16.667) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 27,637.0000 | 28,569.0000 | 3.372 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 31,164.0000 | 32,109.0000 | 3.032 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 5,263.0000 | 5,807.0000 | 10.336 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 17,339.0000 | 18,185.0000 | 4.879 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 3,139.0000 | 3,549.0000 | 13.061 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 1,181.0000 | 1,020.0000 | (13.633) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 5,262.0000 | 4,709.0000 | (10.509) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 3,626.0000 | 3,206.0000 | (11.583) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 1,702.0000 | 1,479.0000 | (13.102) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 10,805.0000 | 11,544.0000 | 6.839 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 96.0000 | 79.0000 | (17.708) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | | | Bond Future | 6.8460 | 6.7750 | (1.037) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 8,764.0000 | 9,341.0000 | 6.584 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 4,552.0000 | 4,155.0000 | (8.721) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 6,508.0000 | 7,014.0000 | 7.775 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R194 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 1,406.0000 | 1,266.0000 | (9.957) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 3,645.0000 | 3,319.0000 | (8.944) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 983.0000 | 878.0000 | (10.682) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 2,967.0000 | 3,296.0000 | 11.089 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 5,800.0000 | 5,319.0000 | (8.293) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 6.25 | Put | Option on Bond Future | 9,335.0000 | 8,665.0000 | (7.177) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 4,579.0000 | 5,001.0000 | 9.216 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 6.00 | Put | Option on Bond Future | 11,687.0000 | 10,928.0000 | (6.494) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 6.00 | Call | Option on Bond Future | 851.0000 | 995.0000 | 16.921 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 7,379.0000 | 6,805.0000 | (7.779) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 11,216.0000 | 11,851.0000 | 5.662 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 6.25 | Call | Option on Bond Future | 1,718.0000 | 1,951.0000 | 13.562 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 13,814.0000 | 14,495.0000 | 4.930 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 2,947.0000 | 2,679.0000 | (9.094) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 21,717.0000 | 22,515.0000 | 3.675 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 19,044.0000 | 19,807.0000 | 4.007 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 1,966.0000 | 1,783.0000 | (9.308) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 2,409.0000 | 2,187.0000 | (9.215) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 16,494.0000 | 17,214.0000 | 4.365 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | | | Bond Future | 6.8260 | 6.7480 | (1.143) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 3,941.0000 | 3,664.0000 | (7.029) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 10,862.0000 | 11,391.0000 | 4.870 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 6.25 | Put | Option on Bond Future | 8,554.0000 | 8,009.0000 | (6.371) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 7,196.0000 | 6,717.0000 | (6.656) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 5,326.0000 | 5,714.0000 | 7.285 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 12,956.0000 | 13,518.0000 | 4.338 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 3,824.0000 | 4,150.0000 | 8.525 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 6,111.0000 | 5,694.0000 | (6.824) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 3,485.0000 | 3,242.0000 | (6.973) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 4,497.0000 | 4,181.0000 | (7.027) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 21,128.0000 | 21,808.0000 | 3.218 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 3,144.0000 | 2,928.0000 | (6.870) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 1,552.0000 | 1,427.0000 | (8.054) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 6.25 | Call | Option on Bond Future | 2,584.0000 | 2,844.0000 | 10.062 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 5,182.0000 | 4,819.0000 | (7.005) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R194 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 15,155.0000 | 15,744.0000 | 3.887 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 8,859.0000 | 9,349.0000 | 5.531 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 1,988.0000 | 1,835.0000 | (7.696) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 2,515.0000 | 2,332.0000 | (7.276) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 17,056.0000 | 17,679.0000 | 3.653 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 6,975.0000 | 7,418.0000 | 6.351 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 19,051.0000 | 19,704.0000 | 3.428 | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 6.00 | Put | Option on Bond Future | 10,139.0000 | 9,524.0000 | (6.066) | 0 | 0 | 0 |
| 23/02/2006 | R194 | 2007/02/01 | 6.00 | Call | Option on Bond Future | 1,561.0000 | 1,751.0000 | 12.172 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | | | Bond Future | 7.2130 | 7.1510 | (0.860) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 660.0000 | 489.0000 | (25.909) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 82,695.0000 | 86,782.0000 | 4.942 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 97,529.0000 | 101,674.0000 | 4.250 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 343.0000 | 251.0000 | (26.822) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 2,625.0000 | 2,023.0000 | (22.933) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 115.0000 | 80.0000 | (30.435) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 37,993.0000 | 41,571.0000 | 9.418 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 112,223.0000 | 116,391.0000 | 3.714 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 67,653.0000 | 71,662.0000 | 5.926 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 52,639.0000 | 56,498.0000 | 7.331 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 5,293.0000 | 4,192.0000 | (20.801) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 1,304.0000 | 983.0000 | (24.617) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 24,381.0000 | 27,459.0000 | 12.625 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 34.0000 | 23.0000 | (32.353) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 126,690.0000 | 130,867.0000 | 3.297 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | | | Bond Future | 7.2110 | 7.1470 | (0.888) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 69,592.0000 | 73,271.0000 | 5.287 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 7,623.0000 | 6,607.0000 | (13.328) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 29,790.0000 | 32,597.0000 | 9.423 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 482.0000 | 396.0000 | (17.842) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 1,670.0000 | 1,417.0000 | (15.150) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 110,890.0000 | 114,957.0000 | 3.668 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 3,913.0000 | 3,374.0000 | (13.775) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R201 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 918.0000 | 767.0000 | (16.449) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 55,745.0000 | 59,227.0000 | 6.246 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 97,156.0000 | 101,121.0000 | 4.081 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 5,398.0000 | 4,662.0000 | (13.635) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 2,906.0000 | 2,503.0000 | (13.868) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 83,629.0000 | 87,445.0000 | 4.563 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 42,344.0000 | 45,546.0000 | 7.562 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 10,996.0000 | 9,585.0000 | (12.832) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 124,670.0000 | 128,803.0000 | 3.315 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | | | Bond Future | 7.2130 | 7.1470 | (0.915) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 10,547.0000 | 9,535.0000 | (9.595) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 72,678.0000 | 76,103.0000 | 4.713 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 59,626.0000 | 62,862.0000 | 5.427 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 9,283.0000 | 10,542.0000 | 13.562 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 46,974.0000 | 49,962.0000 | 6.361 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 13,175.0000 | 11,915.0000 | (9.564) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 8,599.0000 | 7,776.0000 | (9.571) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 39,531.0000 | 36,543.0000 | (7.559) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 85,937.0000 | 89,507.0000 | 4.154 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 34,995.0000 | 37,661.0000 | 7.618 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 29,884.0000 | 27,407.0000 | (8.289) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 16,099.0000 | 17,870.0000 | 11.001 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 16,763.0000 | 15,182.0000 | (9.431) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 24,783.0000 | 27,034.0000 | 9.083 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 22,411.0000 | 20,413.0000 | (8.915) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 7,133.0000 | 6,455.0000 | (9.505) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 4,927.0000 | 4,424.0000 | (10.209) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 98,186.0000 | 101,931.0000 | 3.814 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 3,323.0000 | 2,959.0000 | (10.954) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 110,775.0000 | 114,659.0000 | 3.506 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 2,188.0000 | 1,932.0000 | (11.700) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 123,573.0000 | 127,565.0000 | 3.230 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | | | Bond Future | 7.2230 | 7.1560 | (0.928) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 38,381.0000 | 40,936.0000 | 6.657 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R201 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 19,457.0000 | 21,263.0000 | 9.282 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 26,615.0000 | 24,617.0000 | (7.507) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 21,213.0000 | 19,563.0000 | (7.778) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 33,531.0000 | 31,132.0000 | (7.155) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 28,303.0000 | 30,510.0000 | 7.798 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 11,617.0000 | 10,760.0000 | (7.377) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 87,972.0000 | 91,320.0000 | 3.806 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 13,199.0000 | 12,207.0000 | (7.516) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 75,156.0000 | 78,368.0000 | 4.274 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 99,225.0000 | 102,745.0000 | 3.547 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 6,455.0000 | 5,917.0000 | (8.335) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 8,727.0000 | 8,042.0000 | (7.849) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 4,699.0000 | 4,284.0000 | (8.832) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 122,731.0000 | 126,520.0000 | 3.087 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 15,217.0000 | 14,055.0000 | (7.636) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 110,843.0000 | 114,510.0000 | 3.308 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 17,790.0000 | 16,413.0000 | (7.740) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 62,513.0000 | 65,556.0000 | 4.868 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 42,278.0000 | 39,440.0000 | (6.713) | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 12,151.0000 | 13,518.0000 | 11.250 | 0 | 0 | 0 |
| 23/02/2006 | R201 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 50,158.0000 | 52,986.0000 | 5.638 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | | | Bond Future | 7.2210 | 7.1650 | (0.776) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 24,842.0000 | 21,736.0000 | (12.503) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 15,118.0000 | 17,547.0000 | 16.067 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 114,361.0000 | 118,882.0000 | 3.953 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 12,786.0000 | 10,693.0000 | (16.369) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 18.0000 | 11.0000 | (38.889) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 131,492.0000 | 136,014.0000 | 3.439 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 96,824.0000 | 101,339.0000 | 4.663 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 6,848.0000 | 8,265.0000 | 20.692 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 1,877.0000 | 1,393.0000 | (25.786) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 5,453.0000 | 4,315.0000 | (20.869) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 43,391.0000 | 47,430.0000 | 9.308 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R203 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 78,932.0000 | 83,415.0000 | 5.680 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 60,908.0000 | 65,272.0000 | 7.165 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 27,616.0000 | 31,002.0000 | 12.261 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 109.0000 | 69.0000 | (36.697) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 511.0000 | 353.0000 | (30.920) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | | | Bond Future | 7.2180 | 7.1600 | (0.804) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 129,989.0000 | 134,584.0000 | 3.535 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 31,111.0000 | 28,266.0000 | (9.145) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 208.0000 | 158.0000 | (24.038) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 13,633.0000 | 15,401.0000 | 12.969 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 96,241.0000 | 100,731.0000 | 4.665 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 567.0000 | 443.0000 | (21.869) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 113,209.0000 | 117,772.0000 | 4.031 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 19,805.0000 | 17,645.0000 | (10.906) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 22,340.0000 | 24,794.0000 | 10.985 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 69.0000 | 51.0000 | (26.087) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 6,301.0000 | 5,359.0000 | (14.950) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 62,864.0000 | 66,945.0000 | 6.492 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 11,658.0000 | 10,160.0000 | (12.850) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 1,395.0000 | 1,123.0000 | (19.498) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 33,728.0000 | 36,844.0000 | 9.239 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 3,109.0000 | 2,576.0000 | (17.144) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 79,324.0000 | 83,667.0000 | 5.475 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 47,440.0000 | 51,113.0000 | 7.742 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | | | Bond Future | 7.2210 | 7.1620 | (0.817) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 18,222.0000 | 20,111.0000 | 10.367 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 35,657.0000 | 32,927.0000 | (7.656) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 26,928.0000 | 29,371.0000 | 9.072 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 24,667.0000 | 22,491.0000 | (8.822) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 111,982.0000 | 116,453.0000 | 3.993 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 37,725.0000 | 40,707.0000 | 7.905 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 49,229.0000 | 45,979.0000 | (6.602) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 11,623.0000 | 12,993.0000 | 11.787 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 65,215.0000 | 61,521.0000 | (5.664) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R203 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 16,231.0000 | 14,595.0000 | (10.079) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 6,951.0000 | 7,876.0000 | 13.307 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 10,122.0000 | 8,965.0000 | (11.431) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 64,585.0000 | 68,437.0000 | 5.964 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 50,399.0000 | 53,860.0000 | 6.867 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 79,850.0000 | 83,993.0000 | 5.188 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 5,964.0000 | 5,198.0000 | (12.844) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 1,731.0000 | 1,456.0000 | (15.887) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 849.0000 | 701.0000 | (17.432) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 3,313.0000 | 2,838.0000 | (14.337) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 95,768.0000 | 100,112.0000 | 4.536 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | | | Bond Future | 7.2310 | 7.1720 | (0.816) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 30,958.0000 | 33,334.0000 | 7.675 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 66,269.0000 | 69,860.0000 | 5.419 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 14,234.0000 | 12,931.0000 | (9.154) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 40,278.0000 | 37,658.0000 | (6.505) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 9,341.0000 | 8,394.0000 | (10.138) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 29,502.0000 | 27,339.0000 | (7.332) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 22,366.0000 | 24,284.0000 | 8.576 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 53,099.0000 | 56,335.0000 | 6.094 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 80,468.0000 | 84,349.0000 | 4.823 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 2,068.0000 | 1,793.0000 | (13.298) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 95,390.0000 | 99,493.0000 | 4.301 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 53,239.0000 | 50,182.0000 | (5.742) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 20,872.0000 | 19,158.0000 | (8.212) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 1,150.0000 | 985.0000 | (14.348) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 41,250.0000 | 44,074.0000 | 6.846 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 126,304.0000 | 130,677.0000 | 3.462 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 110,749.0000 | 115,013.0000 | 3.850 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 3,564.0000 | 3,129.0000 | (12.205) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 5,890.0000 | 5,233.0000 | (11.154) | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 15,500.0000 | 16,981.0000 | 9.555 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 10,270.0000 | 11,359.0000 | 10.604 | 0 | 0 | 0 |
| 23/02/2006 | R203 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 68,306.0000 | 64,857.0000 | (5.049) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R204 | 2006/05/04 | | | Bond Future | 7.2070 | 7.1510 | (0.777) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R204 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 531.0000 | 367.0000 | (30.885) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 65,544.0000 | 70,184.0000 | 7.079 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/08/03 | | | Bond Future | 7.2050 | 7.1470 | (0.805) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R204 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 67,690.0000 | 72,039.0000 | 6.425 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 3,308.0000 | 2,746.0000 | (16.989) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | | | Bond Future | 7.2070 | 7.1480 | (0.819) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 18,115.0000 | 16,370.0000 | (9.633) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 42,149.0000 | 45,333.0000 | 7.554 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 30,629.0000 | 33,265.0000 | 8.606 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 27,056.0000 | 24,763.0000 | (8.475) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 52,882.0000 | 49,488.0000 | (6.418) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 136,855.0000 | 141,685.0000 | 3.529 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 55,530.0000 | 59,202.0000 | 6.613 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 11,559.0000 | 10,303.0000 | (10.866) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 13,899.0000 | 15,433.0000 | 11.037 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 556.0000 | 457.0000 | (17.806) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 69,703.0000 | 65,840.0000 | (5.542) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 70,411.0000 | 74,486.0000 | 5.787 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 8,591.0000 | 9,657.0000 | 12.408 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 86,368.0000 | 90,751.0000 | 5.075 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 1,138.0000 | 952.0000 | (16.344) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 7,013.0000 | 6,160.0000 | (12.163) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 2,203.0000 | 1,874.0000 | (14.934) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 119,905.0000 | 124,648.0000 | 3.956 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 102,985.0000 | 107,586.0000 | 4.468 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 4,038.0000 | 3,492.0000 | (13.522) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 38,624.0000 | 35,767.0000 | (7.397) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 21,197.0000 | 23,268.0000 | 9.770 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | | | Bond Future | 7.2140 | 7.1550 | (0.818) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 22,032.0000 | 20,230.0000 | (8.179) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 45,167.0000 | 48,222.0000 | 6.764 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 71,875.0000 | 75,737.0000 | 5.373 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R204 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 15,036.0000 | 13,667.0000 | (9.105) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 57,847.0000 | 61,335.0000 | 6.030 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 9,883.0000 | 8,887.0000 | (10.078) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 17,308.0000 | 18,937.0000 | 9.412 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 56,315.0000 | 53,086.0000 | (5.734) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 86,941.0000 | 91,107.0000 | 4.792 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 1,239.0000 | 1,062.0000 | (14.286) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 102,723.0000 | 107,121.0000 | 4.281 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 72,370.0000 | 68,719.0000 | (5.045) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 135,285.0000 | 139,966.0000 | 3.460 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 2,213.0000 | 1,922.0000 | (13.150) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 118,921.0000 | 123,487.0000 | 3.840 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 24,793.0000 | 26,889.0000 | 8.454 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 3,795.0000 | 3,335.0000 | (12.121) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 42,552.0000 | 39,791.0000 | (6.489) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 6,248.0000 | 5,556.0000 | (11.076) | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 11,561.0000 | 12,767.0000 | 10.432 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 34,094.0000 | 36,676.0000 | 7.573 | 0 | 0 | 0 |
| 23/02/2006 | R204 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 31,145.0000 | 28,870.0000 | (7.305) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/05/04 | | | Bond Future | 7.1810 | 7.1250 | (0.780) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R207 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 486.0000 | 335.0000 | (31.070) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 68,157.0000 | 72,871.0000 | 6.916 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/08/03 | | | Bond Future | 7.1790 | 7.1220 | (0.794) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R207 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 70,283.0000 | 74,650.0000 | 6.213 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 3,150.0000 | 2,619.0000 | (16.857) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | | | Bond Future | 7.1790 | 7.1210 | (0.808) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 14,202.0000 | 12,131.0000 | (14.582) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 10,622.0000 | 12,516.0000 | 17.831 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 25,937.0000 | 22,903.0000 | (11.698) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 20,192.0000 | 23,049.0000 | 14.149 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 277.0000 | 198.0000 | (28.520) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 139,574.0000 | 144,502.0000 | 3.531 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 67,387.0000 | 72,080.0000 | 6.964 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R207 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 953.0000 | 717.0000 | (24.764) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 41,986.0000 | 38,111.0000 | (9.229) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 4,756.0000 | 5,809.0000 | 22.140 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 49,605.0000 | 53,949.0000 | 8.757 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 85,761.0000 | 90,611.0000 | 5.655 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 14.0000 | 9.0000 | (35.714) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 2,759.0000 | 2,174.0000 | (21.203) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 122,051.0000 | 126,975.0000 | 4.034 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 104,081.0000 | 108,988.0000 | 4.715 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 67.0000 | 46.0000 | (31.343) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 33,467.0000 | 37,194.0000 | 11.136 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 6,763.0000 | 5,560.0000 | (17.788) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | | | Bond Future | 7.1840 | 7.1250 | (0.821) | 0.0000 | 0.0000 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 60,625.0000 | 64,230.0000 | 5.946 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 9,657.0000 | 8,681.0000 | (10.107) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 14,723.0000 | 13,376.0000 | (9.149) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 74,940.0000 | 78,916.0000 | 5.306 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 90,236.0000 | 94,511.0000 | 4.738 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 3,702.0000 | 3,252.0000 | (12.156) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 106,188.0000 | 110,691.0000 | 4.241 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 26,488.0000 | 28,693.0000 | 8.325 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 1,210.0000 | 1,038.0000 | (14.215) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 42,040.0000 | 39,293.0000 | (6.534) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 55,834.0000 | 52,607.0000 | (5.780) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 138,929.0000 | 143,709.0000 | 3.441 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 30,668.0000 | 28,413.0000 | (7.353) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 2,160.0000 | 1,875.0000 | (13.194) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 122,501.0000 | 127,169.0000 | 3.811 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 36,170.0000 | 38,867.0000 | 7.456 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 6,097.0000 | 5,420.0000 | (11.104) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 18,634.0000 | 20,359.0000 | 9.257 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 12,550.0000 | 13,837.0000 | 10.255 | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 72,009.0000 | 68,344.0000 | (5.090) | 0 | 0 | 0 |
| 23/02/2006 | R207 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 47,610.0000 | 50,784.0000 | 6.667 | 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 |
|---------------------|------------------|--------|-----|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 23/02/2006 | R207 2007/02/01 | 7.50 | Put | Option on Bond Future | 21,630.0000 | 19,851.0000 | (8.225) | 0 | 0 | 0 |
| Grand Total: | | | | | | | | | | 1,874 |