

Derivatives High/Low Report

High/Low for 15/12/2005

| 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 |
|------------|------------------|--------|------|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2005 | GOVI 2006/02/02 | | | jGovi | 236.3240 | 235.6010 | (0.306) | 0.0000 | 0.0000 | 506 |
| 15/12/2005 | GOVI 2006/02/02 | 230.00 | Call | jGovi | 70,104.0000 | 64,058.0000 | (8.624) | 0 | 0 | 0 |
| 15/12/2005 | GOVI 2006/02/02 | 230.00 | Put | jGovi | 6,864.0000 | 8,048.0000 | 17.249 | 0 | 0 | 0 |
| 15/12/2005 | GOVI 2006/05/04 | | | jGovi | 240.6150 | 239.8510 | (0.318) | 0.0000 | 0.0000 | 220 |
| 15/12/2005 | GOVI 2006/05/04 | 230.00 | Put | jGovi | 2,360.0000 | 2,914.0000 | 23.475 | 0 | 0 | 0 |
| 15/12/2005 | GOVI 2006/05/04 | 230.00 | Call | jGovi | 108,510.0000 | 101,424.0000 | (6.530) | 0 | 0 | 0 |
| 15/12/2005 | GOVI 2006/08/03 | | | jGovi | 244.9910 | 244.2050 | (0.321) | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | GOVI 2006/08/03 | 230.00 | Put | jGovi | 2,200.0000 | 2,627.0000 | 19.409 | 0 | 0 | 0 |
| 15/12/2005 | GOVI 2006/08/03 | 230.00 | Call | jGovi | 152,110.0000 | 144,677.0000 | (4.887) | 0 | 0 | 0 |
| 15/12/2005 | GOVI 2006/11/02 | | | jGovi | 249.4200 | 248.6500 | (0.309) | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | GOVI 2006/11/02 | 230.00 | Put | jGovi | 1,382.0000 | 1,632.0000 | 18.090 | 0 | 0 | 0 |
| 15/12/2005 | GOVI 2006/11/02 | 230.00 | Call | jGovi | 195,582.0000 | 188,132.0000 | (3.809) | 0 | 0 | 0 |
| 15/12/2005 | J152 2006/02/28 | | | jSwap | 7.1510 | 7.1510 | - | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | J153 2010/08/31 | | | jSwap | 7.3240 | 7.3810 | 0.778 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | J157 2015/09/15 | | | jSwap | 7.5440 | 7.5940 | 0.663 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | J186 2026/12/21 | | | jSwap | 7.1380 | 7.1970 | 0.827 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | J194 2008/02/28 | | | jSwap | 7.2060 | 7.2830 | 1.069 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2005 | J201 | 2014/12/22 | | | jSwap | 7.4770 | 7.5320 | 0.736 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | J203 | 2017/09/15 | | | jSwap | 7.5050 | 7.5580 | 0.706 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | J204 | 2018/12/21 | | | jSwap | 7.4690 | 7.5210 | 0.696 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | J207 | 2020/01/15 | | | jSwap | 7.4470 | 7.4980 | 0.685 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JBAR | 2005/03/16 | | | jBar | 7.0860 | 7.0710 | (0.212) | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JFRA | 2006/02/02 | | | jFra | 7.1390 | 7.1230 | (0.224) | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JFRA | 2006/02/02 | 7.25 | Call | Option on jFra | 225.0000 | 207.0000 | (8.000) | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2006/02/02 | 7.25 | Put | Option on jFra | 497.0000 | 519.0000 | 4.427 | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2006/05/04 | | | jFra | 6.9810 | 7.0060 | 0.358 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JFRA | 2006/05/04 | 7.00 | Call | Option on jFra | 753.0000 | 781.0000 | 3.718 | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2006/05/04 | 7.00 | Put | Option on jFra | 800.0000 | 766.0000 | (4.250) | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2006/08/03 | | | jFra | 7.0960 | 7.1170 | 0.296 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JFRA | 2006/08/03 | 7.00 | Call | Option on jFra | 1,219.0000 | 1,244.0000 | 2.051 | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2006/08/03 | 7.00 | Put | Option on jFra | 984.0000 | 957.0000 | (2.744) | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2006/11/02 | | | jFra | 7.1580 | 7.1790 | 0.293 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JFRA | 2006/11/02 | 7.00 | Put | Option on jFra | 1,177.0000 | 1,152.0000 | (2.124) | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2006/11/02 | 7.00 | Call | Option on jFra | 1,564.0000 | 1,590.0000 | 1.662 | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2007/02/01 | | | jFra | 7.2350 | 7.2810 | 0.636 | 0.0000 | 0.0000 | 500 |
| 15/12/2005 | JFRA | 2007/02/01 | 7.50 | Call | Option on jFra | 1,244.0000 | 1,292.0000 | 3.859 | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2007/02/01 | 7.50 | Put | Option on jFra | 1,893.0000 | 1,828.0000 | (3.434) | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2007/05/03 | | | jFra | 7.3190 | 7.3040 | (0.205) | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JFRA | 2007/05/03 | 7.50 | Put | Option on jFra | 1,967.0000 | 1,985.0000 | 0.915 | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2007/05/03 | 7.50 | Call | Option on jFra | 1,524.0000 | 1,506.0000 | (1.181) | 0 | 0 | 0 |

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| 15/12/2005 | JFRA | 2007/08/02 | | | jFra | 7.3280 | 7.4940 | 2.265 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JFRA | 2007/08/02 | 7.50 | Put | Option on jFra | 2,105.0000 | 1,892.0000 | (10.119) | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2007/08/02 | 7.50 | Call | Option on jFra | 1,684.0000 | 1,877.0000 | 11.461 | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2007/11/01 | | | jFra | 7.4060 | 7.5400 | 1.809 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 2,002.0000 | 2,175.0000 | 8.641 | 0 | 0 | 0 |
| 15/12/2005 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 2,250.0000 | 2,070.0000 | (8.000) | 0 | 0 | 0 |
| 15/12/2005 | JN02 | 2006/02/02 | | | jNote | 7.2050 | 7.2510 | 0.638 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JN02 | 2006/02/02 | 7.25 | Put | Option on jNote | 4,113.0000 | 3,626.0000 | (11.841) | 0 | 0 | 0 |
| 15/12/2005 | JN02 | 2006/02/02 | 7.25 | Call | Option on jNote | 3,271.0000 | 3,650.0000 | 11.587 | 0 | 0 | 0 |
| 15/12/2005 | JN05 | 2006/02/02 | | | jNote | 7.5070 | 7.5500 | 0.573 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JN05 | 2006/02/02 | 7.75 | Put | Option on jNote | 13,768.0000 | 12,464.0000 | (9.471) | 0 | 0 | 0 |
| 15/12/2005 | JN05 | 2006/02/02 | 7.75 | Call | Option on jNote | 3,670.0000 | 4,162.0000 | 13.406 | 0 | 0 | 0 |
| 15/12/2005 | JN10 | 2006/02/02 | | | jNote | 7.6070 | 7.6440 | 0.486 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JN10 | 2006/02/02 | 8.00 | Put | Option on jNote | 30,433.0000 | 28,216.0000 | (7.285) | 0 | 0 | 0 |
| 15/12/2005 | JN10 | 2006/02/02 | 8.00 | Call | Option on jNote | 2,979.0000 | 3,390.0000 | 13.797 | 0 | 0 | 0 |
| 15/12/2005 | JROD | 2005/12/30 | | | jRod | 6.6770 | 6.4490 | (3.415) | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JROD | 2006/01/31 | | | jRod | 6.7850 | 6.5580 | (3.346) | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JROD | 2006/02/28 | | | jRod | 6.9290 | 6.6880 | (3.478) | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JROD | 2006/03/31 | | | jRod | 6.9180 | 6.7920 | (1.821) | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JROD | 2006/04/28 | | | jRod | 6.9990 | 6.8690 | (1.857) | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JROD | 2006/05/31 | | | jRod | 7.0850 | 6.9570 | (1.807) | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JROD | 2006/06/30 | | | jRod | 7.0190 | 6.9340 | (1.211) | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | JROD | 2006/07/31 | | | jRod | 7.0750 | 6.9880 | (1.230) | 0.0000 | 0.0000 | 0 |

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| 15/12/2005 | JROD | 2006/08/31 | | | jRod | 7.1300 | 7.0400 | (1.262) | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | | | Bond Future | 7.3480 | 7.4140 | 0.898 | 0.0000 | 0.0000 | 277 |
| 15/12/2005 | R153 | 2006/02/02 | 7.35 | Call | Option on Bond Future | 7,467.0000 | 6,044.0000 | (19.057) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 5,362.0000 | 4,210.0000 | (21.485) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.40 | Put | Option on Bond Future | 6,425.0000 | 7,714.0000 | 20.062 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.05 | Call | Option on Bond Future | 2,356.0000 | 1,715.0000 | (27.207) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.35 | Put | Option on Bond Future | 7,381.0000 | 8,803.0000 | 19.266 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.05 | Put | Option on Bond Future | 15,306.0000 | 17,510.0000 | 14.400 | 0 | 0 | 1 |
| 15/12/2005 | R153 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 9,601.0000 | 11,294.0000 | 17.634 | 0 | 0 | 1 |
| 15/12/2005 | R153 | 2006/02/02 | 7.40 | Call | Option on Bond Future | 8,667.0000 | 7,112.0000 | (17.942) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 19,352.0000 | 17,051.0000 | (11.890) | 0 | 0 | 1 |
| 15/12/2005 | R153 | 2006/02/02 | 7.80 | Call | Option on Bond Future | 21,130.0000 | 18,754.0000 | (11.245) | 0 | 0 | 1 |
| 15/12/2005 | R153 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 2,156.0000 | 2,699.0000 | 25.186 | 0 | 0 | 1 |
| 15/12/2005 | R153 | 2006/02/02 | 7.80 | Put | Option on Bond Future | 1,816.0000 | 2,285.0000 | 25.826 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 11,341.0000 | 9,535.0000 | (15.925) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 886.0000 | 1,136.0000 | 28.217 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 4,802.0000 | 5,841.0000 | 21.637 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 28,622.0000 | 26,026.0000 | (9.070) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.45 | Put | Option on Bond Future | 5,567.0000 | 6,729.0000 | 20.873 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 68,762.0000 | 65,926.0000 | (4.124) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.45 | Call | Option on Bond Future | 9,960.0000 | 8,277.0000 | (16.898) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 33.0000 | 42.0000 | 27.273 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.70 | Put | Option on Bond Future | 2,550.0000 | 3,176.0000 | 24.549 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.15 | Put | Option on Bond Future | 12,245.0000 | 14,205.0000 | 16.007 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 73.0000 | 94.0000 | 28.767 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 165.0000 | 214.0000 | 29.697 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 58,724.0000 | 55,901.0000 | (4.807) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.15 | Call | Option on Bond Future | 3,660.0000 | 2,775.0000 | (24.180) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 26,679.0000 | 29,341.0000 | 9.978 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.10 | Put | Option on Bond Future | 13,725.0000 | 15,810.0000 | 15.191 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 48,626.0000 | 45,830.0000 | (5.750) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.20 | Call | Option on Bond Future | 4,460.0000 | 3,443.0000 | (22.803) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 514.0000 | 332.0000 | (35.409) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.20 | Put | Option on Bond Future | 10,870.0000 | 12,698.0000 | 16.817 | 0 | 0 | 0 |

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| 15/12/2005 | R153 | 2006/02/02 | 7.55 | Call | Option on Bond Future | 12,804.0000 | 10,883.0000 | (15.003) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.55 | Put | Option on Bond Future | 4,125.0000 | 5,048.0000 | 22.376 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.65 | Put | Option on Bond Future | 3,005.0000 | 3,722.0000 | 23.860 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.10 | Call | Option on Bond Future | 2,960.0000 | 2,201.0000 | (25.642) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.65 | Call | Option on Bond Future | 15,953.0000 | 13,825.0000 | (13.339) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.60 | Call | Option on Bond Future | 14,344.0000 | 12,315.0000 | (14.145) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.60 | Put | Option on Bond Future | 3,528.0000 | 4,344.0000 | 23.129 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.70 | Call | Option on Bond Future | 17,624.0000 | 15,405.0000 | (12.591) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 382.0000 | 493.0000 | 29.058 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 16,983.0000 | 19,297.0000 | 13.625 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 1,843.0000 | 1,313.0000 | (28.757) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 38,538.0000 | 35,804.0000 | (7.094) | 0 | 0 | 1 |
| 15/12/2005 | R153 | 2006/02/02 | 7.30 | Call | Option on Bond Future | 6,364.0000 | 5,077.0000 | (20.223) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.90 | Put | Option on Bond Future | 1,276.0000 | 1,621.0000 | 27.038 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.90 | Call | Option on Bond Future | 24,810.0000 | 22,311.0000 | (10.073) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.85 | Put | Option on Bond Future | 1,525.0000 | 1,928.0000 | 26.426 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.85 | Call | Option on Bond Future | 22,951.0000 | 20,510.0000 | (10.636) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.30 | Put | Option on Bond Future | 8,439.0000 | 9,995.0000 | 18.438 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.95 | Call | Option on Bond Future | 26,702.0000 | 24,151.0000 | (9.554) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/02/02 | 7.95 | Put | Option on Bond Future | 1,065.0000 | 1,359.0000 | 27.606 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | | | Bond Future | 7.3450 | 7.4200 | 1.021 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 15,543.0000 | 17,209.0000 | 10.719 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 11,643.0000 | 10,241.0000 | (12.042) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 4,079.0000 | 4,728.0000 | 15.911 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 30,539.0000 | 28,121.0000 | (7.918) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 23,192.0000 | 21,073.0000 | (9.137) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 6,743.0000 | 7,692.0000 | 14.074 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 10,519.0000 | 11,815.0000 | 12.321 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 38,685.0000 | 36,032.0000 | (6.858) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 16,848.0000 | 15,076.0000 | (10.518) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 124.0000 | 157.0000 | 26.613 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 287.0000 | 356.0000 | 24.042 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 21,852.0000 | 23,877.0000 | 9.267 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 7,613.0000 | 6,570.0000 | (13.700) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 29,378.0000 | 31,720.0000 | 7.972 | 0 | 0 | 0 |

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| 15/12/2005 | R153 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 75,069.0000 | 72,034.0000 | (4.043) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 47,402.0000 | 44,580.0000 | (5.953) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 56,477.0000 | 53,545.0000 | (5.191) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 1,236.0000 | 1,483.0000 | 19.984 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 65,740.0000 | 62,742.0000 | (4.560) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 616.0000 | 752.0000 | 22.078 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 4,686.0000 | 3,961.0000 | (15.472) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 2,319.0000 | 2,734.0000 | 17.896 | 0 | 0 | 20 |
| 15/12/2005 | R153 | 2006/08/03 | | | Bond Future | 7.3390 | 7.4210 | 1.117 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 13,574.0000 | 12,104.0000 | (10.830) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 32,891.0000 | 30,601.0000 | (6.962) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 9,986.0000 | 11,096.0000 | 11.116 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 7,635.0000 | 8,515.0000 | 11.526 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 25,770.0000 | 23,709.0000 | (7.998) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 13,059.0000 | 14,444.0000 | 10.606 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 19,274.0000 | 17,488.0000 | (9.266) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 22,056.0000 | 24,098.0000 | 9.258 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 17,027.0000 | 18,727.0000 | 9.984 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 8,836.0000 | 7,707.0000 | (12.777) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 40,779.0000 | 38,315.0000 | (6.042) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 48,933.0000 | 46,333.0000 | (5.313) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 6,147.0000 | 6,853.0000 | 11.485 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 65,682.0000 | 62,895.0000 | (4.243) | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 3,489.0000 | 3,873.0000 | 11.006 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 5,021.0000 | 5,591.0000 | 11.352 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 4,158.0000 | 4,623.0000 | 11.183 | 0 | 0 | 0 |
| 15/12/2005 | R153 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 57,257.0000 | 54,552.0000 | (4.724) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | | | Bond Future | 7.5520 | 7.6080 | 0.742 | 0.0000 | 0.0000 | 145 |
| 15/12/2005 | R157 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 17,073.0000 | 19,619.0000 | 14.912 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 12,655.0000 | 10,464.0000 | (17.313) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 9.25 | Put | Option on Bond Future | 50.0000 | 62.0000 | 24.000 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 1,182.0000 | 814.0000 | (31.134) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 70,523.0000 | 75,169.0000 | 6.588 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 239.0000 | 148.0000 | (38.075) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2005 | R157 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 4,776.0000 | 3,660.0000 | (23.367) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 30,700.0000 | 34,320.0000 | 11.792 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 49,058.0000 | 53,426.0000 | 8.904 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 797.0000 | 969.0000 | 21.581 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 172.0000 | 208.0000 | 20.930 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 78,140.0000 | 73,576.0000 | (5.841) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 115,975.0000 | 111,274.0000 | (4.053) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 9.25 | Call | Option on Bond Future | 134,509.0000 | 129,783.0000 | (3.514) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 97,135.0000 | 92,477.0000 | (4.795) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 368.0000 | 446.0000 | 21.196 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 41,127.0000 | 37,168.0000 | (9.626) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 3,832.0000 | 4,610.0000 | 20.303 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 1,756.0000 | 2,130.0000 | 21.298 | 0 | 0 | 250 |
| 15/12/2005 | R157 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 59,279.0000 | 54,916.0000 | (7.360) | 0 | 0 | 250 |
| 15/12/2005 | R157 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 8,485.0000 | 9,999.0000 | 17.843 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 25,136.0000 | 21,913.0000 | (12.822) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | | | Bond Future | 7.5600 | 7.6200 | 0.794 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 132,861.0000 | 128,135.0000 | (3.557) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 1,862.0000 | 2,094.0000 | 12.460 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 3,191.0000 | 3,562.0000 | 11.626 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 6,007.0000 | 6,718.0000 | 11.836 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 81,034.0000 | 76,785.0000 | (5.243) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 5,910.0000 | 4,934.0000 | (16.514) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 115,900.0000 | 111,312.0000 | (3.959) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 26,685.0000 | 29,282.0000 | 9.732 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 53,366.0000 | 57,349.0000 | 7.464 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 38,351.0000 | 41,662.0000 | 8.633 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 21,702.0000 | 19,340.0000 | (10.884) | 0 | 0 | 50 |
| 15/12/2005 | R157 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 12,345.0000 | 10,697.0000 | (13.350) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 4,337.0000 | 4,848.0000 | 11.782 | 0 | 0 | 115 |
| 15/12/2005 | R157 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 98,392.0000 | 93,944.0000 | (4.521) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 12,139.0000 | 13,532.0000 | 11.475 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 47,959.0000 | 44,393.0000 | (7.436) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 33,768.0000 | 30,748.0000 | (8.943) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 18,145.0000 | 20,085.0000 | 10.692 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2005 | R157 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 8,490.0000 | 9,486.0000 | 11.731 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 64,108.0000 | 60,145.0000 | (6.182) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | | | Bond Future | 7.5650 | 7.6290 | 0.846 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 19,420.0000 | 17,471.0000 | (10.036) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 9,087.0000 | 9,823.0000 | 8.099 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 134,215.0000 | 129,604.0000 | (3.436) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 6,442.0000 | 6,997.0000 | 8.615 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 102,469.0000 | 98,201.0000 | (4.165) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 13,182.0000 | 14,288.0000 | 8.390 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 86,145.0000 | 82,085.0000 | (4.713) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 10,881.0000 | 11,780.0000 | 8.262 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 118,942.0000 | 114,513.0000 | (3.724) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 45,229.0000 | 48,446.0000 | 7.113 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 11,510.0000 | 10,133.0000 | (11.964) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 58,264.0000 | 62,052.0000 | 6.501 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 41,457.0000 | 38,442.0000 | (7.273) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 34,749.0000 | 37,407.0000 | 7.649 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 20,331.0000 | 22,046.0000 | 8.435 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 54,939.0000 | 51,488.0000 | (6.282) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 26,594.0000 | 28,746.0000 | 8.092 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 70,224.0000 | 66,431.0000 | (5.401) | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 16,251.0000 | 17,625.0000 | 8.455 | 0 | 0 | 0 |
| 15/12/2005 | R157 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 29,475.0000 | 26,968.0000 | (8.506) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | | | Bond Future | 7.1920 | 7.2520 | 0.834 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 6,503.0000 | 8,232.0000 | 26.588 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 6.50 | Put | Option on Bond Future | 99,027.0000 | 106,990.0000 | 8.041 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 1,824.0000 | 1,154.0000 | (36.732) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 47,239.0000 | 40,884.0000 | (13.453) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 865.0000 | 1,141.0000 | 31.908 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 160,960.0000 | 152,917.0000 | (4.997) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 331.0000 | 437.0000 | 32.024 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 132.0000 | 173.0000 | 31.061 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 132,774.0000 | 124,796.0000 | (6.009) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 8,717.0000 | 6,404.0000 | (26.534) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2005 | R186 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 63,697.0000 | 71,112.0000 | 11.641 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 2,309.0000 | 3,014.0000 | 30.533 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 35,085.0000 | 40,856.0000 | 16.449 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 74,754.0000 | 67,375.0000 | (9.871) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 188,254.0000 | 180,186.0000 | (4.286) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 55.0000 | 72.0000 | 30.909 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 214,609.0000 | 206,529.0000 | (3.765) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 103,863.0000 | 96,055.0000 | (7.518) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 6.50 | Call | Option on Bond Future | 265.0000 | 145.0000 | (45.283) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 12.0000 | 16.0000 | 33.333 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 24,115.0000 | 19,571.0000 | (18.843) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 16,299.0000 | 19,839.0000 | 21.719 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | | | Bond Future | 7.1880 | 7.2520 | 0.890 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 7,195.0000 | 8,361.0000 | 16.206 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 59,174.0000 | 53,283.0000 | (9.955) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 18,179.0000 | 20,854.0000 | 14.715 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 110,058.0000 | 102,658.0000 | (6.724) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 11,042.0000 | 12,799.0000 | 15.912 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 83,541.0000 | 76,733.0000 | (8.149) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 29,420.0000 | 33,318.0000 | 13.249 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 37,719.0000 | 33,051.0000 | (12.376) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 46,343.0000 | 51,683.0000 | 11.523 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 6.50 | Call | Option on Bond Future | 3,757.0000 | 2,882.0000 | (23.290) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 70,000.0000 | 76,758.0000 | 9.654 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 20,701.0000 | 17,476.0000 | (15.579) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 6.50 | Put | Option on Bond Future | 101,245.0000 | 108,936.0000 | 7.596 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 9,115.0000 | 7,307.0000 | (19.835) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 2,367.0000 | 2,740.0000 | 15.758 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 189,949.0000 | 181,757.0000 | (4.313) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 3,327.0000 | 3,861.0000 | 16.050 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 4,820.0000 | 5,602.0000 | 16.224 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 136,953.0000 | 129,170.0000 | (5.683) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 163,685.0000 | 155,654.0000 | (4.906) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 1,252.0000 | 1,465.0000 | 17.013 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 215,098.0000 | 206,746.0000 | (3.883) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2005 | R186 | 2006/08/03 | | | Bond Future | 7.1840 | 7.2490 | 0.905 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 117,499.0000 | 110,535.0000 | (5.927) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 27,458.0000 | 30,442.0000 | 10.868 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 14,785.0000 | 16,463.0000 | 11.349 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 68,703.0000 | 63,046.0000 | (8.234) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 92,004.0000 | 85,580.0000 | (6.982) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 38,820.0000 | 42,770.0000 | 10.175 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 47,595.0000 | 42,902.0000 | (9.860) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 19,462.0000 | 21,680.0000 | 11.397 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 3,169.0000 | 3,552.0000 | 12.086 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 4,943.0000 | 5,504.0000 | 11.349 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 218,020.0000 | 209,939.0000 | (3.707) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 241,467.0000 | 233,207.0000 | (3.421) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 194,492.0000 | 186,651.0000 | (4.032) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 7,543.0000 | 8,344.0000 | 10.619 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 75,868.0000 | 82,151.0000 | 8.281 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 15,967.0000 | 13,608.0000 | (14.774) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 169,088.0000 | 161,452.0000 | (4.516) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 11,543.0000 | 12,833.0000 | 11.176 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 9,215.0000 | 10,221.0000 | 10.917 | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 143,353.0000 | 136,000.0000 | (5.129) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 29,666.0000 | 26,109.0000 | (11.990) | 0 | 0 | 0 |
| 15/12/2005 | R186 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 54,589.0000 | 59,673.0000 | 9.313 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | | | Bond Future | 7.2200 | 7.3150 | 1.316 | 0.0000 | 0.0000 | 50 |
| 15/12/2005 | R194 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 15,223.0000 | 13,475.0000 | (11.483) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 2,776.0000 | 3,699.0000 | 33.249 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 188.0000 | 286.0000 | 52.128 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 3,359.0000 | 2,436.0000 | (27.478) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 6.50 | Call | Option on Bond Future | 50.0000 | 21.0000 | (58.000) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 29,242.0000 | 27,402.0000 | (6.292) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 73.0000 | 114.0000 | 56.164 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 33,907.0000 | 32,063.0000 | (5.438) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 24,556.0000 | 22,727.0000 | (7.448) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 3.0000 | 4.0000 | 33.333 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2005 | R194 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 30.0000 | 47.0000 | 56.667 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 5,540.0000 | 6,926.0000 | 25.018 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 19,868.0000 | 18,062.0000 | (9.090) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 9,481.0000 | 11,189.0000 | 18.015 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 6.25 | Call | Option on Bond Future | 6.0000 | 2.0000 | (66.667) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 6.25 | Put | Option on Bond Future | 19,102.0000 | 20,944.0000 | 9.643 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 1,248.0000 | 788.0000 | (36.859) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 6.50 | Put | Option on Bond Future | 14,181.0000 | 15,999.0000 | 12.820 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 284.0000 | 146.0000 | (48.592) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 12.0000 | 19.0000 | 58.333 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 10,715.0000 | 9,098.0000 | (15.091) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 468.0000 | 697.0000 | 48.932 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 1,215.0000 | 1,718.0000 | 41.399 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 6,645.0000 | 5,301.0000 | (20.226) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | | | Bond Future | 7.1940 | 7.3110 | 1.626 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 943.0000 | 1,253.0000 | 32.874 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 4,910.0000 | 3,886.0000 | (20.855) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 14,711.0000 | 13,008.0000 | (11.576) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 3,945.0000 | 4,935.0000 | 25.095 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 9,089.0000 | 10,682.0000 | 17.527 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 2,693.0000 | 1,996.0000 | (25.882) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 6,043.0000 | 7,360.0000 | 21.794 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 18,623.0000 | 16,819.0000 | (9.687) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 633.0000 | 843.0000 | 33.175 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 1,401.0000 | 980.0000 | (30.050) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 428.0000 | 570.0000 | 33.178 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 22,616.0000 | 20,744.0000 | (8.277) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 26,666.0000 | 24,752.0000 | (7.178) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 6.50 | Put | Option on Bond Future | 12,697.0000 | 14,489.0000 | 14.114 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 6.50 | Call | Option on Bond Future | 646.0000 | 425.0000 | (34.211) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 214.0000 | 283.0000 | 32.243 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 302.0000 | 401.0000 | 32.781 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 30,732.0000 | 28,787.0000 | (6.329) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 6.25 | Put | Option on Bond Future | 16,698.0000 | 18,611.0000 | 11.456 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 6.25 | Call | Option on Bond Future | 262.0000 | 161.0000 | (38.550) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2005 | R194 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 11,060.0000 | 9,519.0000 | (13.933) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 1,536.0000 | 2,009.0000 | 30.794 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 7,756.0000 | 6,444.0000 | (16.916) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 2,501.0000 | 3,202.0000 | 28.029 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | | | Bond Future | 7.1550 | 7.2940 | 1.943 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 1,321.0000 | 1,626.0000 | 23.089 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 21,179.0000 | 19,408.0000 | (8.362) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 28,027.0000 | 26,154.0000 | (6.683) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 918.0000 | 1,122.0000 | 22.222 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 1,085.0000 | 1,331.0000 | 22.673 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 1,612.0000 | 1,991.0000 | 23.511 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 24,577.0000 | 22,747.0000 | (7.446) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 2,029.0000 | 2,509.0000 | 23.657 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 6,494.0000 | 7,725.0000 | 18.956 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 14,566.0000 | 12,969.0000 | (10.964) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 2,769.0000 | 2,143.0000 | (22.607) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 8,851.0000 | 10,302.0000 | 16.394 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 4,172.0000 | 3,327.0000 | (20.254) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 17,818.0000 | 16,121.0000 | (9.524) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 2,713.0000 | 3,332.0000 | 22.816 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 11,562.0000 | 10,105.0000 | (12.602) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 3,637.0000 | 4,429.0000 | 21.776 | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 8,781.0000 | 7,496.0000 | (14.634) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 6,291.0000 | 5,213.0000 | (17.136) | 0 | 0 | 0 |
| 15/12/2005 | R194 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 4,871.0000 | 5,870.0000 | 20.509 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | | | Bond Future | 7.5200 | 7.5810 | 0.811 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 34,681.0000 | 31,255.0000 | (9.879) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 21,913.0000 | 19,077.0000 | (12.942) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 6,625.0000 | 7,871.0000 | 18.808 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 1,459.0000 | 1,785.0000 | 22.344 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 49,031.0000 | 45,275.0000 | (7.660) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 3,090.0000 | 3,747.0000 | 21.262 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 9.25 | Put | Option on Bond Future | 49.0000 | 60.0000 | 22.449 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 6.50 | Call | Option on Bond Future | 63.0000 | 36.0000 | (42.857) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2005 | R201 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 63,926.0000 | 60,000.0000 | (6.141) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 688.0000 | 844.0000 | 22.674 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 325.0000 | 399.0000 | 22.769 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 93,813.0000 | 89,765.0000 | (4.315) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 157.0000 | 192.0000 | 22.293 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 23,185.0000 | 26,154.0000 | 12.806 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 9.25 | Call | Option on Bond Future | 108,468.0000 | 104,397.0000 | (3.753) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 4,875.0000 | 3,762.0000 | (22.831) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 1,426.0000 | 997.0000 | (30.084) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 6.50 | Put | Option on Bond Future | 71,370.0000 | 75,425.0000 | 5.682 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 13,034.0000 | 15,108.0000 | 15.912 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 350.0000 | 223.0000 | (36.286) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 11,691.0000 | 9,683.0000 | (17.176) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 78,922.0000 | 74,914.0000 | (5.078) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 53,634.0000 | 57,589.0000 | 7.374 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 37,047.0000 | 40,701.0000 | 9.863 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | | | Bond Future | 7.5270 | 7.5930 | 0.877 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 29,435.0000 | 26,766.0000 | (9.067) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 53,439.0000 | 50,003.0000 | (6.430) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 7,306.0000 | 8,190.0000 | 12.100 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 14,927.0000 | 16,579.0000 | 11.067 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 10,232.0000 | 11,443.0000 | 11.835 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 40,706.0000 | 37,597.0000 | (7.638) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 94,216.0000 | 90,245.0000 | (4.215) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 21,470.0000 | 23,649.0000 | 10.149 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 1,742.0000 | 1,967.0000 | 12.916 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 2,888.0000 | 3,237.0000 | 12.084 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 107,562.0000 | 103,468.0000 | (3.806) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 66,773.0000 | 63,097.0000 | (5.505) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 5,282.0000 | 5,927.0000 | 12.211 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 3,875.0000 | 4,348.0000 | 12.206 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 80,429.0000 | 76,581.0000 | (4.784) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 19,696.0000 | 17,555.0000 | (10.870) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | | | Bond Future | 7.5340 | 7.6030 | 0.916 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2005 | R201 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 35,470.0000 | 32,859.0000 | (7.361) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 28,066.0000 | 30,275.0000 | 7.871 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 16,825.0000 | 18,277.0000 | 8.630 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 25,882.0000 | 23,677.0000 | (8.519) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 46,194.0000 | 43,232.0000 | (6.412) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 21,728.0000 | 23,531.0000 | 8.298 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 58,290.0000 | 55,051.0000 | (5.557) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 13,589.0000 | 14,764.0000 | 8.647 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 5,561.0000 | 6,053.0000 | 8.847 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 108,771.0000 | 104,849.0000 | (3.606) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 11,119.0000 | 12,074.0000 | 8.589 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 70,864.0000 | 67,405.0000 | (4.881) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 83,725.0000 | 80,092.0000 | (4.339) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 96,733.0000 | 92,963.0000 | (3.897) | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 9,217.0000 | 9,999.0000 | 8.484 | 0 | 0 | 0 |
| 15/12/2005 | R201 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 7,739.0000 | 8,384.0000 | 8.334 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | | | Bond Future | 7.5340 | 7.5900 | 0.743 | 0.0000 | 0.0000 | 11 |
| 15/12/2005 | R203 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 55,280.0000 | 51,028.0000 | (7.692) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 535.0000 | 707.0000 | 32.150 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 11,652.0000 | 9,553.0000 | (18.014) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 14,350.0000 | 16,675.0000 | 16.202 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 1,463.0000 | 1,037.0000 | (29.118) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 16.0000 | 22.0000 | 37.500 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 90,750.0000 | 86,333.0000 | (4.867) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 106.0000 | 145.0000 | 36.792 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 73,067.0000 | 68,683.0000 | (6.000) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 27,534.0000 | 30,861.0000 | 12.083 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 108,077.0000 | 103,654.0000 | (4.092) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 44,918.0000 | 48,915.0000 | 8.898 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 4,713.0000 | 3,616.0000 | (23.276) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 23,040.0000 | 19,905.0000 | (13.607) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 6,112.0000 | 7,401.0000 | 21.090 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 2,058.0000 | 2,604.0000 | 26.531 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 38,130.0000 | 34,251.0000 | (10.173) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2005 | R203 | 2006/05/04 | | | Bond Future | 7.5400 | 7.5990 | 0.782 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 24,591.0000 | 26,929.0000 | 9.508 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 21,463.0000 | 19,210.0000 | (10.497) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 13,511.0000 | 11,868.0000 | (12.160) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 1,233.0000 | 1,460.0000 | 18.410 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 15,587.0000 | 17,313.0000 | 11.073 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 90,300.0000 | 85,935.0000 | (4.834) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 58,626.0000 | 54,776.0000 | (6.567) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 2,606.0000 | 3,034.0000 | 16.424 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 5,094.0000 | 5,836.0000 | 14.566 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 74,121.0000 | 69,958.0000 | (5.616) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 31,809.0000 | 28,944.0000 | (9.007) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 539.0000 | 648.0000 | 20.223 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 51,158.0000 | 54,649.0000 | 6.824 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 36,471.0000 | 39,419.0000 | 8.083 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 106,738.0000 | 102,256.0000 | (4.199) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 7,872.0000 | 6,772.0000 | (13.974) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 44,341.0000 | 40,929.0000 | (7.695) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 9,236.0000 | 10,416.0000 | 12.776 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | | | Bond Future | 7.5440 | 7.6050 | 0.809 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 6,044.0000 | 6,757.0000 | 11.797 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 76,258.0000 | 72,296.0000 | (5.196) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 91,153.0000 | 86,946.0000 | (4.615) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 2,064.0000 | 2,357.0000 | 14.196 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 106,524.0000 | 102,141.0000 | (4.115) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 42,460.0000 | 45,302.0000 | 6.693 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 3,612.0000 | 4,080.0000 | 12.957 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 56,115.0000 | 59,411.0000 | 5.874 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 13,177.0000 | 11,797.0000 | (10.473) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 19,536.0000 | 17,702.0000 | (9.388) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 37,586.0000 | 34,784.0000 | (7.455) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 31,059.0000 | 33,417.0000 | 7.592 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 9,681.0000 | 10,714.0000 | 10.670 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 49,158.0000 | 45,907.0000 | (6.613) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 15/12/2005 | R203 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 14,862.0000 | 16,287.0000 | 9.588 | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 62,151.0000 | 58,508.0000 | (5.862) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 27,670.0000 | 25,352.0000 | (8.377) | 0 | 0 | 0 |
| 15/12/2005 | R203 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 21,906.0000 | 23,780.0000 | 8.555 | 0 | 0 | 0 |
| 15/12/2005 | R204 | 2006/02/02 | | | Bond Future | 7.5070 | 7.5630 | 0.746 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R204 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 1,990.0000 | 2,517.0000 | 26.482 | 0 | 0 | 0 |
| 15/12/2005 | R204 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 42,230.0000 | 38,077.0000 | (9.834) | 0 | 0 | 0 |
| 15/12/2005 | R204 | 2006/05/04 | | | Bond Future | 7.5130 | 7.5720 | 0.785 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R204 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 48,610.0000 | 44,940.0000 | (7.550) | 0 | 0 | 0 |
| 15/12/2005 | R204 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 9,339.0000 | 10,537.0000 | 12.828 | 0 | 0 | 0 |
| 15/12/2005 | R204 | 2006/08/03 | | | Bond Future | 7.5170 | 7.5780 | 0.811 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R204 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 15,298.0000 | 16,763.0000 | 9.576 | 0 | 0 | 0 |
| 15/12/2005 | R204 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 53,767.0000 | 50,265.0000 | (6.513) | 0 | 0 | 0 |
| 15/12/2005 | R207 | 2006/02/02 | | | Bond Future | 7.4750 | 7.5290 | 0.722 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R207 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 44,849.0000 | 40,753.0000 | (9.133) | 0 | 0 | 0 |
| 15/12/2005 | R207 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 1,790.0000 | 2,245.0000 | 25.419 | 0 | 0 | 0 |
| 15/12/2005 | R207 | 2006/05/04 | | | Bond Future | 7.4800 | 7.5370 | 0.762 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R207 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 8,859.0000 | 9,962.0000 | 12.451 | 0 | 0 | 0 |
| 15/12/2005 | R207 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 51,081.0000 | 47,431.0000 | (7.146) | 0 | 0 | 0 |
| 15/12/2005 | R207 | 2006/08/03 | | | Bond Future | 7.4840 | 7.5430 | 0.788 | 0.0000 | 0.0000 | 0 |
| 15/12/2005 | R207 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 56,267.0000 | 52,777.0000 | (6.203) | 0 | 0 | 0 |
| 15/12/2005 | R207 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 14,808.0000 | 16,182.0000 | 9.279 | 0 | 0 | 0 |

Grand Total:

2,400