

Derivatives High/Low Report

High/Low for 19/12/2005

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
19/12/2005	GOVI 2006/02/02			jGovi	235.6010	235.8390	0.101	0.0000	0.0000	506
19/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	8,048.0000	6,790.0000	(15.631)	0	0	0
19/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	64,058.0000	65,180.0000	1.752	0	0	0
19/12/2005	GOVI 2006/05/04			jGovi	239.8510	240.0760	0.094	0.0000	0.0000	220
19/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	101,424.0000	103,332.0000	1.881	0	0	0
19/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	2,914.0000	2,572.0000	(11.736)	0	0	0
19/12/2005	GOVI 2006/08/03			jGovi	244.2050	244.4260	0.090	0.0000	0.0000	0
19/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	2,627.0000	2,396.0000	(8.793)	0	0	0
19/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	144,677.0000	146,656.0000	1.368	0	0	0
19/12/2005	GOVI 2006/11/02			jGovi	248.6500	248.8560	0.083	0.0000	0.0000	0
19/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	1,632.0000	1,506.0000	(7.721)	0	0	0
19/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	188,132.0000	190,066.0000	1.028	0	0	0
19/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
19/12/2005	J153 2010/08/31			jSwap	7.3810	7.3750	(0.081)	0.0000	0.0000	0
19/12/2005	J157 2015/09/15			jSwap	7.5940	7.5760	(0.237)	0.0000	0.0000	0
19/12/2005	J186 2026/12/21			jSwap	7.1970	7.1660	(0.431)	0.0000	0.0000	0
19/12/2005	J194 2008/02/28			jSwap	7.2830	7.2750	(0.110)	0.0000	0.0000	0

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19/12/2005	J201	2014/12/22			jSwap	7.5320	7.5130	(0.252)	0.0000	0.0000	0
19/12/2005	J203	2017/09/15			jSwap	7.5580	7.5400	(0.238)	0.0000	0.0000	0
19/12/2005	J204	2018/12/21			jSwap	7.5210	7.5020	(0.253)	0.0000	0.0000	0
19/12/2005	J207	2020/01/15			jSwap	7.4980	7.4790	(0.253)	0.0000	0.0000	0
19/12/2005	JBAR	2005/03/16			jBar	7.0710	7.0570	(0.198)	0.0000	0.0000	0
19/12/2005	JFRA	2006/02/02			jFra	7.1230	7.1210	(0.028)	0.0000	0.0000	0
19/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	207.0000	192.0000	(7.246)	0	0	0
19/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	519.0000	508.0000	(2.119)	0	0	0
19/12/2005	JFRA	2006/05/04			jFra	7.0060	7.0540	0.685	0.0000	0.0000	0
19/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	766.0000	698.0000	(8.877)	0	0	0
19/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	781.0000	830.0000	6.274	0	0	0
19/12/2005	JFRA	2006/08/03			jFra	7.1170	7.1740	0.801	0.0000	0.0000	0
19/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,244.0000	1,312.0000	5.466	0	0	0
19/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	957.0000	885.0000	(7.524)	0	0	0
19/12/2005	JFRA	2006/11/02			jFra	7.1790	7.2540	1.045	0.0000	0.0000	0
19/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,152.0000	1,063.0000	(7.726)	0	0	0
19/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,590.0000	1,685.0000	5.975	0	0	0
19/12/2005	JFRA	2007/02/01			jFra	7.2810	7.3240	0.591	0.0000	0.0000	500
19/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,828.0000	1,763.0000	(3.556)	0	0	0
19/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,292.0000	1,332.0000	3.096	0	0	0
19/12/2005	JFRA	2007/05/03			jFra	7.3040	7.3950	1.246	0.0000	0.0000	0
19/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,985.0000	1,859.0000	(6.348)	0	0	0
19/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,506.0000	1,602.0000	6.375	0	0	0

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19/12/2005	JFRA	2007/08/02			jFra	7.4940	7.4460	(0.641)	0.0000	0.0000	0
19/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,877.0000	1,813.0000	(3.410)	0	0	0
19/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,892.0000	1,945.0000	2.801	0	0	0
19/12/2005	JFRA	2007/11/01			jFra	7.5400	7.5190	(0.279)	0.0000	0.0000	0
19/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,070.0000	2,091.0000	1.014	0	0	0
19/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,175.0000	2,141.0000	(1.563)	0	0	0
19/12/2005	JN02	2006/02/02			jNote	7.2510	7.2820	0.428	0.0000	0.0000	0
19/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,626.0000	3,198.0000	(11.804)	0	0	0
19/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	3,650.0000	3,789.0000	3.808	0	0	0
19/12/2005	JN05	2006/02/02			jNote	7.5500	7.5690	0.252	0.0000	0.0000	0
19/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	4,162.0000	4,136.0000	(0.625)	0	0	0
19/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	12,464.0000	11,645.0000	(6.571)	0	0	0
19/12/2005	JN10	2006/02/02			jNote	7.6440	7.6490	0.065	0.0000	0.0000	0
19/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	3,390.0000	3,114.0000	(8.142)	0	0	0
19/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	28,216.0000	27,577.0000	(2.265)	0	0	0
19/12/2005	JROD	2005/12/30			jRod	6.4490	6.6680	3.396	0.0000	0.0000	0
19/12/2005	JROD	2006/01/31			jRod	6.5580	6.7610	3.095	0.0000	0.0000	0
19/12/2005	JROD	2006/02/28			jRod	6.6880	6.8840	2.931	0.0000	0.0000	0
19/12/2005	JROD	2006/03/31			jRod	6.7920	6.8850	1.369	0.0000	0.0000	0
19/12/2005	JROD	2006/04/28			jRod	6.8690	6.9630	1.368	0.0000	0.0000	0
19/12/2005	JROD	2006/05/31			jRod	6.9570	7.0510	1.351	0.0000	0.0000	0
19/12/2005	JROD	2006/06/30			jRod	6.9340	6.9990	0.937	0.0000	0.0000	0
19/12/2005	JROD	2006/07/31			jRod	6.9880	7.0530	0.930	0.0000	0.0000	0

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19/12/2005	JROD	2006/08/31			jRod	7.0400	7.1030	0.895	0.0000	0.0000	0
19/12/2005	R153	2006/02/02			Bond Future	7.4140	7.4060	(0.108)	0.0000	0.0000	277
19/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	7,714.0000	7,231.0000	(6.261)	0	0	0
19/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	7,112.0000	6,973.0000	(1.954)	0	0	0
19/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	6,729.0000	6,260.0000	(6.970)	0	0	0
19/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	6,044.0000	5,895.0000	(2.465)	0	0	0
19/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	8,277.0000	8,152.0000	(1.510)	0	0	0
19/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	8,803.0000	8,309.0000	(5.612)	0	0	0
19/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	26,026.0000	26,176.0000	0.576	0	0	0
19/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	332.0000	280.0000	(15.663)	0	0	0
19/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	29,341.0000	28,945.0000	(1.350)	0	0	0
19/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	1,136.0000	941.0000	(17.165)	0	0	0
19/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,313.0000	1,200.0000	(8.606)	0	0	0
19/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	5,841.0000	5,391.0000	(7.704)	0	0	0
19/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	35,804.0000	36,040.0000	0.659	0	0	1
19/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	19,297.0000	18,840.0000	(2.368)	0	0	0
19/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	493.0000	384.0000	(22.110)	0	0	0
19/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	9,535.0000	9,429.0000	(1.112)	0	0	0
19/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	45,830.0000	46,117.0000	0.626	0	0	0
19/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	18,754.0000	18,801.0000	0.251	0	0	1
19/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	42.0000	27.0000	(35.714)	0	0	0
19/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	55,901.0000	56,215.0000	0.562	0	0	0
19/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	2,285.0000	1,988.0000	(12.998)	0	0	0
19/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	94.0000	64.0000	(31.915)	0	0	0
19/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	214.0000	156.0000	(27.103)	0	0	0
19/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	17,510.0000	17,039.0000	(2.690)	0	0	1
19/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	2,699.0000	2,374.0000	(12.041)	0	0	1
19/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	1,715.0000	1,588.0000	(7.405)	0	0	0
19/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	17,051.0000	17,070.0000	0.111	0	0	1
19/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,210.0000	4,052.0000	(3.753)	0	0	0
19/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	11,294.0000	10,792.0000	(4.445)	0	0	1
19/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	65,926.0000	66,256.0000	0.501	0	0	0
19/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	1,359.0000	1,141.0000	(16.041)	0	0	0
19/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	3,443.0000	3,288.0000	(4.502)	0	0	0

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19/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	12,698.0000	12,198.0000	(3.938)	0	0	0
19/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	10,883.0000	10,799.0000	(0.772)	0	0	0
19/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	5,048.0000	4,619.0000	(8.498)	0	0	0
19/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	14,205.0000	13,711.0000	(3.478)	0	0	0
19/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	15,810.0000	15,327.0000	(3.055)	0	0	0
19/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	2,775.0000	2,626.0000	(5.369)	0	0	0
19/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	24,151.0000	24,277.0000	0.522	0	0	0
19/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,201.0000	2,061.0000	(6.361)	0	0	0
19/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	4,344.0000	3,938.0000	(9.346)	0	0	0
19/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	12,315.0000	12,254.0000	(0.495)	0	0	0
19/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	20,510.0000	20,584.0000	0.361	0	0	0
19/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	1,928.0000	1,658.0000	(14.004)	0	0	0
19/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	13,825.0000	13,789.0000	(0.260)	0	0	0
19/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	9,995.0000	9,496.0000	(4.992)	0	0	0
19/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	5,077.0000	4,921.0000	(3.073)	0	0	0
19/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	3,176.0000	2,823.0000	(11.115)	0	0	0
19/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	22,311.0000	22,411.0000	0.448	0	0	0
19/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	3,722.0000	3,342.0000	(10.210)	0	0	0
19/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	15,405.0000	15,397.0000	(0.052)	0	0	0
19/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	1,621.0000	1,378.0000	(14.991)	0	0	0
19/12/2005	R153	2006/05/04			Bond Future	7.4200	7.4120	(0.108)	0.0000	0.0000	0
19/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	17,209.0000	16,831.0000	(2.197)	0	0	0
19/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	15,076.0000	15,063.0000	(0.086)	0	0	0
19/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	11,815.0000	11,475.0000	(2.878)	0	0	0
19/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	10,241.0000	10,190.0000	(0.498)	0	0	0
19/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	62,742.0000	63,031.0000	0.461	0	0	0
19/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	28,121.0000	28,223.0000	0.363	0	0	0
19/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	4,728.0000	4,504.0000	(4.738)	0	0	0
19/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	36,032.0000	36,196.0000	0.455	0	0	0
19/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	2,734.0000	2,571.0000	(5.962)	0	0	20
19/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	7,692.0000	7,405.0000	(3.731)	0	0	0
19/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	72,034.0000	72,341.0000	0.426	0	0	0
19/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	21,073.0000	21,113.0000	0.190	0	0	0
19/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	6,570.0000	6,501.0000	(1.050)	0	0	0
19/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	23,877.0000	23,481.0000	(1.658)	0	0	0

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19/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	44,580.0000	44,798.0000	0.489	0	0	0
19/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	1,483.0000	1,374.0000	(7.350)	0	0	0
19/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	53,545.0000	53,805.0000	0.486	0	0	0
19/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	157.0000	137.0000	(12.739)	0	0	0
19/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	356.0000	318.0000	(10.674)	0	0	0
19/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	752.0000	685.0000	(8.910)	0	0	0
19/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	31,720.0000	31,323.0000	(1.252)	0	0	0
19/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	3,961.0000	3,890.0000	(1.792)	0	0	0
19/12/2005	R153	2006/08/03			Bond Future	7.4210	7.4140	(0.094)	0.0000	0.0000	0
19/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	14,444.0000	14,181.0000	(1.821)	0	0	0
19/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	17,488.0000	17,496.0000	0.046	0	0	0
19/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	12,104.0000	12,092.0000	(0.099)	0	0	0
19/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	18,727.0000	18,446.0000	(1.501)	0	0	0
19/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	11,096.0000	10,857.0000	(2.154)	0	0	0
19/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	38,315.0000	38,393.0000	0.204	0	0	0
19/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	6,853.0000	6,661.0000	(2.802)	0	0	0
19/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	46,333.0000	46,431.0000	0.212	0	0	0
19/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	23,709.0000	23,741.0000	0.135	0	0	0
19/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	5,591.0000	5,418.0000	(3.094)	0	0	0
19/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	54,552.0000	54,666.0000	0.209	0	0	0
19/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	24,098.0000	23,804.0000	(1.220)	0	0	0
19/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	62,895.0000	63,025.0000	0.207	0	0	0
19/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	4,623.0000	4,467.0000	(3.374)	0	0	0
19/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,873.0000	3,732.0000	(3.641)	0	0	0
19/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,707.0000	7,683.0000	(0.311)	0	0	0
19/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	30,601.0000	30,658.0000	0.186	0	0	0
19/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	8,515.0000	8,302.0000	(2.501)	0	0	0
19/12/2005	R157	2006/02/02			Bond Future	7.6080	7.5880	(0.263)	0.0000	0.0000	145
19/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	54,916.0000	56,143.0000	2.234	0	0	250
19/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	2,130.0000	1,668.0000	(21.690)	0	0	250
19/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	34,320.0000	32,562.0000	(5.122)	0	0	0
19/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,660.0000	3,591.0000	(1.885)	0	0	0
19/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	75,169.0000	73,457.0000	(2.278)	0	0	0
19/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	814.0000	753.0000	(7.494)	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
19/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	53,426.0000	51,676.0000	(3.276)	0	0	0
19/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	148.0000	126.0000	(14.865)	0	0	0
19/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	4,610.0000	3,829.0000	(16.941)	0	0	0
19/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	37,168.0000	38,077.0000	2.446	0	0	0
19/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	73,576.0000	75,009.0000	1.948	0	0	0
19/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	92,477.0000	94,028.0000	1.677	0	0	0
19/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	208.0000	135.0000	(35.096)	0	0	0
19/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	111,274.0000	112,890.0000	1.452	0	0	0
19/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	446.0000	309.0000	(30.717)	0	0	0
19/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	9,999.0000	8,789.0000	(12.101)	0	0	0
19/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	969.0000	713.0000	(26.419)	0	0	0
19/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	129,783.0000	131,447.0000	1.282	0	0	0
19/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	62.0000	36.0000	(41.935)	0	0	0
19/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	10,464.0000	10,570.0000	1.013	0	0	0
19/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	19,619.0000	18,035.0000	(8.074)	0	0	0
19/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	21,913.0000	22,393.0000	2.190	0	0	0
19/12/2005	R157	2006/05/04			Bond Future	7.6200	7.6000	(0.262)	0.0000	0.0000	0
19/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	4,934.0000	5,024.0000	1.824	0	0	0
19/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	60,145.0000	61,129.0000	1.636	0	0	0
19/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	9,486.0000	8,819.0000	(7.031)	0	0	0
19/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	13,532.0000	12,696.0000	(6.178)	0	0	0
19/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	6,718.0000	6,190.0000	(7.859)	0	0	0
19/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	93,944.0000	95,176.0000	1.311	0	0	0
19/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	76,785.0000	77,908.0000	1.463	0	0	0
19/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	41,662.0000	40,229.0000	(3.440)	0	0	0
19/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	4,848.0000	4,431.0000	(8.601)	0	0	115
19/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	10,697.0000	10,915.0000	2.038	0	0	0
19/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	111,312.0000	112,630.0000	1.184	0	0	0
19/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	128,135.0000	129,561.0000	1.113	0	0	0
19/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	44,393.0000	45,207.0000	1.834	0	0	0
19/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	3,562.0000	3,230.0000	(9.321)	0	0	0
19/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	2,094.0000	1,871.0000	(10.649)	0	0	0
19/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	20,085.0000	19,040.0000	(5.203)	0	0	0
19/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	57,349.0000	55,789.0000	(2.720)	0	0	0
19/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	30,748.0000	31,354.0000	1.971	0	0	0

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19/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	19,340.0000	19,737.0000	2.053	0	0	50
19/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	29,282.0000	28,029.0000	(4.279)	0	0	0
19/12/2005	R157	2006/08/03			Bond Future	7.6290	7.6090	(0.262)	0.0000	0.0000	0
19/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	22,046.0000	21,193.0000	(3.869)	0	0	0
19/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	14,288.0000	13,649.0000	(4.472)	0	0	0
19/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	98,201.0000	99,256.0000	1.074	0	0	0
19/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	17,625.0000	16,887.0000	(4.187)	0	0	0
19/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	11,780.0000	11,222.0000	(4.737)	0	0	0
19/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	66,431.0000	67,305.0000	1.316	0	0	0
19/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	114,513.0000	115,636.0000	0.981	0	0	0
19/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	9,823.0000	9,335.0000	(4.968)	0	0	0
19/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	82,085.0000	83,057.0000	1.184	0	0	0
19/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	6,997.0000	6,610.0000	(5.531)	0	0	0
19/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	129,604.0000	130,829.0000	0.945	0	0	0
19/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	48,446.0000	47,163.0000	(2.648)	0	0	0
19/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	17,471.0000	17,799.0000	1.877	0	0	0
19/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	62,052.0000	60,643.0000	(2.271)	0	0	0
19/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	51,488.0000	52,247.0000	1.474	0	0	0
19/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	10,133.0000	10,335.0000	1.993	0	0	0
19/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	37,407.0000	36,266.0000	(3.050)	0	0	0
19/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	26,968.0000	27,438.0000	1.743	0	0	0
19/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	28,746.0000	27,751.0000	(3.461)	0	0	0
19/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	38,442.0000	39,060.0000	1.608	0	0	0
19/12/2005	R186	2006/02/02			Bond Future	7.2520	7.2230	(0.400)	0.0000	0.0000	0
19/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	19,839.0000	17,151.0000	(13.549)	0	0	0
19/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	19,571.0000	20,781.0000	6.183	0	0	0
19/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,154.0000	1,173.0000	1.646	0	0	0
19/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	106,990.0000	103,082.0000	(3.653)	0	0	0
19/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	145.0000	135.0000	(6.897)	0	0	0
19/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	96,055.0000	99,585.0000	3.675	0	0	0
19/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	71,112.0000	67,233.0000	(5.455)	0	0	0
19/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	1,141.0000	774.0000	(32.165)	0	0	0
19/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	8,232.0000	6,616.0000	(19.631)	0	0	0
19/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	67,375.0000	70,479.0000	4.607	0	0	0

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19/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	3,014.0000	2,220.0000	(26.344)	0	0	0
19/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	40,884.0000	43,165.0000	5.579	0	0	0
19/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	6,404.0000	6,751.0000	5.418	0	0	0
19/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	40,856.0000	37,305.0000	(8.692)	0	0	0
19/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	16.0000	8.0000	(50.000)	0	0	0
19/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	124,796.0000	128,530.0000	2.992	0	0	0
19/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	206,529.0000	210,418.0000	1.883	0	0	0
19/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	180,186.0000	184,051.0000	2.145	0	0	0
19/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	72.0000	39.0000	(45.833)	0	0	0
19/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	152,917.0000	156,742.0000	2.501	0	0	0
19/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	173.0000	100.0000	(42.197)	0	0	0
19/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	437.0000	273.0000	(37.529)	0	0	0
19/12/2005	R186	2006/05/04			Bond Future	7.2520	7.2220	(0.414)	0.0000	0.0000	0
19/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	76,758.0000	73,230.0000	(4.596)	0	0	0
19/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,307.0000	7,785.0000	6.542	0	0	0
19/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	33,051.0000	34,657.0000	4.859	0	0	0
19/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	51,683.0000	48,669.0000	(5.832)	0	0	0
19/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	17,476.0000	18,466.0000	5.665	0	0	0
19/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	108,936.0000	105,118.0000	(3.505)	0	0	0
19/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	33,318.0000	30,919.0000	(7.200)	0	0	0
19/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	129,170.0000	132,499.0000	2.577	0	0	0
19/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	8,361.0000	7,432.0000	(11.111)	0	0	0
19/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,882.0000	3,069.0000	6.489	0	0	0
19/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	12,799.0000	11,514.0000	(10.040)	0	0	0
19/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	5,602.0000	4,926.0000	(12.067)	0	0	0
19/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	102,658.0000	105,733.0000	2.995	0	0	0
19/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	3,861.0000	3,363.0000	(12.898)	0	0	0
19/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	76,733.0000	79,452.0000	3.543	0	0	0
19/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	20,854.0000	19,057.0000	(8.617)	0	0	0
19/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	53,283.0000	55,491.0000	4.144	0	0	0
19/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	155,654.0000	159,160.0000	2.252	0	0	0
19/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	181,757.0000	185,387.0000	1.997	0	0	0
19/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	2,740.0000	2,366.0000	(13.650)	0	0	0
19/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	206,746.0000	210,524.0000	1.827	0	0	0
19/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	1,465.0000	1,239.0000	(15.427)	0	0	0

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19/12/2005	R186	2006/08/03			Bond Future	7.2490	7.2190	(0.414)	0.0000	0.0000	0
19/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	42,770.0000	40,502.0000	(5.303)	0	0	0
19/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	42,902.0000	44,613.0000	3.988	0	0	0
19/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	3,552.0000	3,217.0000	(9.431)	0	0	0
19/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	21,680.0000	20,250.0000	(6.596)	0	0	0
19/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	85,580.0000	88,128.0000	2.977	0	0	0
19/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	16,463.0000	15,314.0000	(6.979)	0	0	0
19/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	110,535.0000	113,365.0000	2.560	0	0	0
19/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	161,452.0000	164,659.0000	1.986	0	0	0
19/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	10,221.0000	9,449.0000	(7.553)	0	0	0
19/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	12,833.0000	11,897.0000	(7.294)	0	0	0
19/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	186,651.0000	189,981.0000	1.784	0	0	0
19/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	209,939.0000	213,445.0000	1.670	0	0	0
19/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	5,504.0000	5,032.0000	(8.576)	0	0	0
19/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	8,344.0000	7,696.0000	(7.766)	0	0	0
19/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	30,442.0000	28,626.0000	(5.965)	0	0	0
19/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	136,000.0000	139,043.0000	2.238	0	0	0
19/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	63,046.0000	65,208.0000	3.429	0	0	0
19/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	26,109.0000	27,332.0000	4.684	0	0	0
19/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	59,673.0000	56,918.0000	(4.617)	0	0	0
19/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	13,608.0000	14,362.0000	5.541	0	0	0
19/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	82,151.0000	78,926.0000	(3.926)	0	0	0
19/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	233,207.0000	236,850.0000	1.562	0	0	0
19/12/2005	R194	2006/02/02			Bond Future	7.3150	7.3020	(0.178)	0.0000	0.0000	50
19/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	47.0000	31.0000	(34.043)	0	0	0
19/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	19.0000	12.0000	(36.842)	0	0	0
19/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	27,402.0000	27,647.0000	0.894	0	0	0
19/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
19/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	22,727.0000	22,964.0000	1.043	0	0	0
19/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	32,063.0000	32,313.0000	0.780	0	0	0
19/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	114.0000	82.0000	(28.070)	0	0	0
19/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	6,926.0000	6,640.0000	(4.129)	0	0	0
19/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
19/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	18,062.0000	18,283.0000	1.224	0	0	0

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19/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	20,944.0000	20,691.0000	(1.208)	0	0	0
19/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	21.0000	17.0000	(19.048)	0	0	0
19/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	15,999.0000	15,742.0000	(1.606)	0	0	0
19/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	146.0000	130.0000	(10.959)	0	0	0
19/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	788.0000	755.0000	(4.188)	0	0	0
19/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	11,189.0000	10,921.0000	(2.395)	0	0	0
19/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	697.0000	578.0000	(17.073)	0	0	0
19/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	286.0000	222.0000	(22.378)	0	0	0
19/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	5,301.0000	5,354.0000	1.000	0	0	0
19/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	13,475.0000	13,663.0000	1.395	0	0	0
19/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	1,718.0000	1,519.0000	(11.583)	0	0	0
19/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	9,098.0000	9,231.0000	1.462	0	0	0
19/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	3,699.0000	3,433.0000	(7.191)	0	0	0
19/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,436.0000	2,423.0000	(0.534)	0	0	0
19/12/2005	R194	2006/05/04			Bond Future	7.3110	7.3000	(0.150)	0.0000	0.0000	0
19/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,253.0000	1,172.0000	(6.464)	0	0	0
19/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	9,519.0000	9,601.0000	0.861	0	0	0
19/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	13,008.0000	13,116.0000	0.830	0	0	0
19/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	3,202.0000	3,066.0000	(4.247)	0	0	0
19/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,444.0000	6,497.0000	0.822	0	0	0
19/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,886.0000	3,912.0000	0.669	0	0	0
19/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	2,009.0000	1,902.0000	(5.326)	0	0	0
19/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	4,935.0000	4,772.0000	(3.303)	0	0	0
19/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	161.0000	156.0000	(3.106)	0	0	0
19/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	20,744.0000	20,886.0000	0.685	0	0	0
19/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	843.0000	780.0000	(7.473)	0	0	0
19/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	570.0000	522.0000	(8.421)	0	0	0
19/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	16,819.0000	16,946.0000	0.755	0	0	0
19/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,996.0000	2,002.0000	0.301	0	0	0
19/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	10,682.0000	10,488.0000	(1.816)	0	0	0
19/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	7,360.0000	7,176.0000	(2.500)	0	0	0
19/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	24,752.0000	24,904.0000	0.614	0	0	0
19/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	401.0000	364.0000	(9.227)	0	0	0
19/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	28,787.0000	28,948.0000	0.559	0	0	0
19/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	980.0000	975.0000	(0.510)	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
19/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	283.0000	254.0000	(10.247)	0	0	0
19/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	14,489.0000	14,292.0000	(1.360)	0	0	0
19/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	425.0000	418.0000	(1.647)	0	0	0
19/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	18,611.0000	18,416.0000	(1.048)	0	0	0
19/12/2005	R194	2006/08/03			Bond Future	7.2940	7.2840	(0.137)	0.0000	0.0000	0
19/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,496.0000	7,534.0000	0.507	0	0	0
19/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,509.0000	2,426.0000	(3.308)	0	0	0
19/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,429.0000	4,318.0000	(2.506)	0	0	0
19/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	12,969.0000	13,035.0000	0.509	0	0	0
19/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,332.0000	3,236.0000	(2.881)	0	0	0
19/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,105.0000	10,157.0000	0.515	0	0	0
19/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,213.0000	5,237.0000	0.460	0	0	0
19/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	5,870.0000	5,745.0000	(2.129)	0	0	0
19/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	26,154.0000	26,253.0000	0.379	0	0	0
19/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,122.0000	1,071.0000	(4.545)	0	0	0
19/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,331.0000	1,275.0000	(4.207)	0	0	0
19/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,626.0000	1,562.0000	(3.936)	0	0	0
19/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,121.0000	16,198.0000	0.478	0	0	0
19/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	7,725.0000	7,589.0000	(1.761)	0	0	0
19/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,327.0000	3,339.0000	0.361	0	0	0
19/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	10,302.0000	10,156.0000	(1.417)	0	0	0
19/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,143.0000	2,146.0000	0.140	0	0	0
19/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	22,747.0000	22,840.0000	0.409	0	0	0
19/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	1,991.0000	1,919.0000	(3.616)	0	0	0
19/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	19,408.0000	19,493.0000	0.438	0	0	0
19/12/2005	R201	2006/02/02			Bond Future	7.5810	7.5610	(0.264)	0.0000	0.0000	0
19/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	45,275.0000	46,230.0000	2.109	0	0	0
19/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	1,785.0000	1,405.0000	(21.289)	0	0	0
19/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	9,683.0000	9,772.0000	0.919	0	0	0
19/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	15,108.0000	13,860.0000	(8.261)	0	0	0
19/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	19,077.0000	19,459.0000	2.002	0	0	0
19/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	3,747.0000	3,120.0000	(16.733)	0	0	0
19/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	31,255.0000	31,965.0000	2.272	0	0	0
19/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	7,871.0000	6,916.0000	(12.133)	0	0	0

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19/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	89,765.0000	91,036.0000	1.416	0	0	0
19/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	399.0000	279.0000	(30.075)	0	0	0
19/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	192.0000	127.0000	(33.854)	0	0	0
19/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	844.0000	626.0000	(25.829)	0	0	0
19/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	60,000.0000	61,118.0000	1.863	0	0	0
19/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	74,914.0000	76,130.0000	1.623	0	0	0
19/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	104,397.0000	105,709.0000	1.257	0	0	0
19/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	3,762.0000	3,701.0000	(1.621)	0	0	0
19/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	40,701.0000	39,301.0000	(3.440)	0	0	0
19/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	36.0000	28.0000	(22.222)	0	0	0
19/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	75,425.0000	74,081.0000	(1.782)	0	0	0
19/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	223.0000	193.0000	(13.453)	0	0	0
19/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	57,589.0000	56,223.0000	(2.372)	0	0	0
19/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	997.0000	933.0000	(6.419)	0	0	0
19/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	60.0000	36.0000	(40.000)	0	0	0
19/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	26,154.0000	24,757.0000	(5.341)	0	0	0
19/12/2005	R201	2006/05/04			Bond Future	7.5930	7.5730	(0.263)	0.0000	0.0000	0
19/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	90,245.0000	91,264.0000	1.129	0	0	0
19/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	17,555.0000	17,872.0000	1.806	0	0	0
19/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,237.0000	2,949.0000	(8.897)	0	0	0
19/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	76,581.0000	77,530.0000	1.239	0	0	0
19/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	11,443.0000	10,763.0000	(5.942)	0	0	0
19/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	5,927.0000	5,483.0000	(7.491)	0	0	0
19/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	23,649.0000	22,659.0000	(4.186)	0	0	0
19/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	63,097.0000	63,960.0000	1.368	0	0	0
19/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	26,766.0000	27,238.0000	1.763	0	0	0
19/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	4,348.0000	3,990.0000	(8.234)	0	0	0
19/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	50,003.0000	50,758.0000	1.510	0	0	0
19/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	103,468.0000	104,574.0000	1.069	0	0	0
19/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	8,190.0000	7,639.0000	(6.728)	0	0	0
19/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	1,967.0000	1,767.0000	(10.168)	0	0	0
19/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	37,597.0000	38,224.0000	1.668	0	0	0
19/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	16,579.0000	15,744.0000	(5.036)	0	0	0
19/12/2005	R201	2006/08/03			Bond Future	7.6030	7.5830	(0.263)	0.0000	0.0000	0

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19/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	43,232.0000	43,825.0000	1.372	0	0	0
19/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	30,275.0000	29,375.0000	(2.973)	0	0	0
19/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	14,764.0000	14,168.0000	(4.037)	0	0	0
19/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	23,677.0000	24,053.0000	1.588	0	0	0
19/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	67,405.0000	68,161.0000	1.122	0	0	0
19/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	23,531.0000	22,741.0000	(3.357)	0	0	0
19/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	12,074.0000	11,553.0000	(4.315)	0	0	0
19/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,053.0000	5,731.0000	(5.320)	0	0	0
19/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	104,849.0000	105,803.0000	0.910	0	0	0
19/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	55,051.0000	55,731.0000	1.235	0	0	0
19/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	8,384.0000	7,981.0000	(4.807)	0	0	0
19/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	9,999.0000	9,542.0000	(4.570)	0	0	0
19/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	18,277.0000	17,594.0000	(3.737)	0	0	0
19/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	80,092.0000	80,913.0000	1.025	0	0	0
19/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	32,859.0000	33,346.0000	1.482	0	0	0
19/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	92,963.0000	93,838.0000	0.941	0	0	0
19/12/2005	R203	2006/02/02			Bond Future	7.5900	7.5700	(0.264)	0.0000	0.0000	11
19/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	22.0000	12.0000	(45.455)	0	0	0
19/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	103,654.0000	105,229.0000	1.519	0	0	0
19/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
19/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	86,333.0000	87,899.0000	1.814	0	0	0
19/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	145.0000	91.0000	(37.241)	0	0	0
19/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	68,683.0000	70,206.0000	2.217	0	0	0
19/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,037.0000	967.0000	(6.750)	0	0	0
19/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	48,915.0000	47,269.0000	(3.365)	0	0	0
19/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	3,616.0000	3,561.0000	(1.521)	0	0	0
19/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	7,401.0000	6,399.0000	(13.539)	0	0	0
19/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	707.0000	506.0000	(28.430)	0	0	0
19/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	2,604.0000	2,076.0000	(20.276)	0	0	0
19/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	34,251.0000	35,301.0000	3.066	0	0	0
19/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	30,861.0000	29,229.0000	(5.288)	0	0	0
19/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	51,028.0000	52,404.0000	2.697	0	0	0
19/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	19,905.0000	20,480.0000	2.889	0	0	0
19/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	9,553.0000	9,702.0000	1.560	0	0	0
19/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	16,675.0000	15,247.0000	(8.564)	0	0	0

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19/12/2005	R203	2006/05/04			Bond Future	7.5990	7.5790	(0.263)	0.0000	0.0000	0
19/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	69,958.0000	71,201.0000	1.777	0	0	0
19/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	6,772.0000	6,867.0000	1.403	0	0	0
19/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	54,649.0000	53,191.0000	(2.668)	0	0	0
19/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	39,419.0000	38,081.0000	(3.394)	0	0	0
19/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	17,313.0000	16,369.0000	(5.453)	0	0	0
19/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	28,944.0000	29,553.0000	2.104	0	0	0
19/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	1,460.0000	1,281.0000	(12.260)	0	0	0
19/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	85,935.0000	87,310.0000	1.600	0	0	0
19/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	102,256.0000	103,716.0000	1.428	0	0	0
19/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	648.0000	554.0000	(14.506)	0	0	0
19/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	3,034.0000	2,725.0000	(10.185)	0	0	0
19/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	11,868.0000	12,083.0000	1.812	0	0	0
19/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	5,836.0000	5,346.0000	(8.396)	0	0	0
19/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	40,929.0000	41,773.0000	2.062	0	0	0
19/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	54,776.0000	55,839.0000	1.941	0	0	0
19/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	10,416.0000	9,707.0000	(6.807)	0	0	0
19/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	26,929.0000	25,767.0000	(4.315)	0	0	0
19/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	19,210.0000	19,601.0000	2.035	0	0	0
19/12/2005	R203	2006/08/03			Bond Future	7.6050	7.5860	(0.250)	0.0000	0.0000	0
19/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	102,141.0000	103,410.0000	1.242	0	0	0
19/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	4,080.0000	3,803.0000	(6.789)	0	0	0
19/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	2,357.0000	2,173.0000	(7.807)	0	0	0
19/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	86,946.0000	88,121.0000	1.351	0	0	0
19/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	72,296.0000	73,352.0000	1.461	0	0	0
19/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	6,757.0000	6,360.0000	(5.875)	0	0	0
19/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	34,784.0000	35,376.0000	1.702	0	0	0
19/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	59,411.0000	58,146.0000	(2.129)	0	0	0
19/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	17,702.0000	18,000.0000	1.683	0	0	0
19/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	23,780.0000	22,918.0000	(3.625)	0	0	0
19/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	45,302.0000	44,147.0000	(2.550)	0	0	0
19/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	11,797.0000	11,985.0000	1.594	0	0	0
19/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	58,508.0000	59,421.0000	1.560	0	0	0
19/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	45,907.0000	46,661.0000	1.642	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
19/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	10,714.0000	10,173.0000	(5.049)	0	0	0
19/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	16,287.0000	15,588.0000	(4.292)	0	0	0
19/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	25,352.0000	25,787.0000	1.716	0	0	0
19/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	33,417.0000	32,399.0000	(3.046)	0	0	0
19/12/2005	R204	2006/02/02			Bond Future	7.5630	7.5430	(0.264)	0.0000	0.0000	0
19/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	38,077.0000	39,222.0000	3.007	0	0	0
19/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	2,517.0000	1,993.0000	(20.818)	0	0	0
19/12/2005	R204	2006/05/04			Bond Future	7.5720	7.5520	(0.264)	0.0000	0.0000	0
19/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	10,537.0000	9,808.0000	(6.918)	0	0	0
19/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	44,940.0000	45,858.0000	2.043	0	0	0
19/12/2005	R204	2006/08/03			Bond Future	7.5780	7.5590	(0.251)	0.0000	0.0000	0
19/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	16,763.0000	16,037.0000	(4.331)	0	0	0
19/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	50,265.0000	51,083.0000	1.627	0	0	0
19/12/2005	R207	2006/02/02			Bond Future	7.5290	7.5090	(0.266)	0.0000	0.0000	0
19/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	2,245.0000	1,761.0000	(21.559)	0	0	0
19/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	40,753.0000	41,951.0000	2.940	0	0	0
19/12/2005	R207	2006/05/04			Bond Future	7.5370	7.5170	(0.265)	0.0000	0.0000	0
19/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	9,962.0000	9,256.0000	(7.087)	0	0	0
19/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	47,431.0000	48,390.0000	2.022	0	0	0
19/12/2005	R207	2006/08/03			Bond Future	7.5430	7.5230	(0.265)	0.0000	0.0000	0
19/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	16,182.0000	15,446.0000	(4.548)	0	0	0
19/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	52,777.0000	53,687.0000	1.724	0	0	0

Grand Total:

2,400