



Derivatives High/Low Report

High/Low for 20/12/2005

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
20/12/2005	GOVI 2006/02/02			jGovi	235.8390	236.2660	0.181	0.0000	0.0000	506
20/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	6,790.0000	5,854.0000	(13.785)	0	0	0
20/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	65,180.0000	68,514.0000	5.115	0	0	0
20/12/2005	GOVI 2006/05/04			jGovi	240.0760	240.5090	0.180	0.0000	0.0000	220
20/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	2,572.0000	2,220.0000	(13.686)	0	0	0
20/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	103,332.0000	107,310.0000	3.850	0	0	0
20/12/2005	GOVI 2006/08/03			jGovi	244.4260	244.8560	0.176	0.0000	0.0000	0
20/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	2,396.0000	2,136.0000	(10.851)	0	0	0
20/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	146,656.0000	150,696.0000	2.755	0	0	0
20/12/2005	GOVI 2006/11/02			jGovi	248.8560	249.2730	0.168	0.0000	0.0000	0
20/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	1,506.0000	1,356.0000	(9.960)	0	0	0
20/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	190,066.0000	194,086.0000	2.115	0	0	0
20/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
20/12/2005	J153 2010/08/31			jSwap	7.3750	7.3390	(0.488)	0.0000	0.0000	0
20/12/2005	J157 2015/09/15			jSwap	7.5760	7.5480	(0.370)	0.0000	0.0000	0
20/12/2005	J186 2026/12/21			jSwap	7.1660	7.1260	(0.558)	0.0000	0.0000	0
20/12/2005	J194 2008/02/28			jSwap	7.2750	7.2360	(0.536)	0.0000	0.0000	0

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20/12/2005	J201	2014/12/22			jSwap	7.5130	7.4850	(0.373)	0.0000	0.0000	0
20/12/2005	J203	2017/09/15			jSwap	7.5400	7.5110	(0.385)	0.0000	0.0000	0
20/12/2005	J204	2018/12/21			jSwap	7.5020	7.4730	(0.387)	0.0000	0.0000	0
20/12/2005	J207	2020/01/15			jSwap	7.4790	7.4490	(0.401)	0.0000	0.0000	0
20/12/2005	JBAR	2005/03/16			jBar	7.0570	7.0570	-	0.0000	0.0000	0
20/12/2005	JFRA	2006/02/02			jFra	7.1210	7.1230	0.028	0.0000	0.0000	0
20/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	192.0000	191.0000	(0.521)	0	0	0
20/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	508.0000	502.0000	(1.181)	0	0	0
20/12/2005	JFRA	2006/05/04			jFra	7.0540	7.0370	(0.241)	0.0000	0.0000	0
20/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	698.0000	715.0000	2.436	0	0	0
20/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	830.0000	806.0000	(2.892)	0	0	0
20/12/2005	JFRA	2006/08/03			jFra	7.1740	7.1420	(0.446)	0.0000	0.0000	0
20/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	885.0000	918.0000	3.729	0	0	0
20/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,312.0000	1,266.0000	(3.506)	0	0	0
20/12/2005	JFRA	2006/11/02			jFra	7.2540	7.2150	(0.538)	0.0000	0.0000	0
20/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,063.0000	1,102.0000	3.669	0	0	0
20/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,685.0000	1,629.0000	(3.323)	0	0	0
20/12/2005	JFRA	2007/02/01			jFra	7.3240	7.2820	(0.573)	0.0000	0.0000	500
20/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,332.0000	1,284.0000	(3.604)	0	0	0
20/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,763.0000	1,817.0000	3.063	0	0	0
20/12/2005	JFRA	2007/05/03			jFra	7.3950	7.3450	(0.676)	0.0000	0.0000	0
20/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,859.0000	1,923.0000	3.443	0	0	0
20/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,602.0000	1,543.0000	(3.683)	0	0	0

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20/12/2005	JFRA	2007/08/02			jFra	7.4460	7.3910	(0.739)	0.0000	0.0000	0
20/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,813.0000	1,747.0000	(3.640)	0	0	0
20/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,945.0000	2,013.0000	3.496	0	0	0
20/12/2005	JFRA	2007/11/01			jFra	7.5190	7.4550	(0.851)	0.0000	0.0000	0
20/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,141.0000	2,056.0000	(3.970)	0	0	0
20/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,091.0000	2,174.0000	3.969	0	0	0
20/12/2005	JN02	2006/02/02			jNote	7.2820	7.2450	(0.508)	0.0000	0.0000	0
20/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,198.0000	3,492.0000	9.193	0	0	0
20/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	3,789.0000	3,404.0000	(10.161)	0	0	0
20/12/2005	JN05	2006/02/02			jNote	7.5690	7.5290	(0.528)	0.0000	0.0000	0
20/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	11,645.0000	12,706.0000	9.111	0	0	0
20/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	4,136.0000	3,530.0000	(14.652)	0	0	0
20/12/2005	JN10	2006/02/02			jNote	7.6490	7.6140	(0.458)	0.0000	0.0000	0
20/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	27,577.0000	29,529.0000	7.078	0	0	0
20/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	3,114.0000	2,583.0000	(17.052)	0	0	0
20/12/2005	JROD	2005/12/30			jRod	6.6680	6.6670	(0.015)	0.0000	0.0000	0
20/12/2005	JROD	2006/01/31			jRod	6.7610	6.7580	(0.044)	0.0000	0.0000	0
20/12/2005	JROD	2006/02/28			jRod	6.8840	6.8810	(0.044)	0.0000	0.0000	0
20/12/2005	JROD	2006/03/31			jRod	6.8850	6.8840	(0.015)	0.0000	0.0000	0
20/12/2005	JROD	2006/04/28			jRod	6.9630	6.9610	(0.029)	0.0000	0.0000	0
20/12/2005	JROD	2006/05/31			jRod	7.0510	7.0490	(0.028)	0.0000	0.0000	0
20/12/2005	JROD	2006/06/30			jRod	6.9990	6.9970	(0.029)	0.0000	0.0000	0
20/12/2005	JROD	2006/07/31			jRod	7.0530	7.0510	(0.028)	0.0000	0.0000	0

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20/12/2005	JROD	2006/08/31			jRod	7.1030	7.1010	(0.028)	0.0000	0.0000	0
20/12/2005	R153	2006/02/02			Bond Future	7.4060	7.3640	(0.567)	0.0000	0.0000	277
20/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	7,231.0000	6,278.0000	(13.179)	0	0	0
20/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	6,973.0000	7,830.0000	12.290	0	0	0
20/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	5,895.0000	6,665.0000	13.062	0	0	0
20/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	6,260.0000	5,393.0000	(13.850)	0	0	0
20/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	8,309.0000	7,269.0000	(12.517)	0	0	0
20/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	8,152.0000	9,096.0000	11.580	0	0	0
20/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	28,945.0000	27,201.0000	(6.025)	0	0	0
20/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	46,117.0000	47,886.0000	3.836	0	0	0
20/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	156.0000	116.0000	(25.641)	0	0	0
20/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	280.0000	347.0000	23.929	0	0	0
20/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	64.0000	46.0000	(28.125)	0	0	0
20/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	66,256.0000	68,058.0000	2.720	0	0	0
20/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	18,840.0000	17,268.0000	(8.344)	0	0	0
20/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	36,040.0000	37,759.0000	4.770	0	0	1
20/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,200.0000	1,437.0000	19.750	0	0	0
20/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	384.0000	293.0000	(23.698)	0	0	0
20/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	27.0000	19.0000	(29.630)	0	0	0
20/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	56,215.0000	58,008.0000	3.190	0	0	0
20/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	17,070.0000	18,455.0000	8.114	0	0	1
20/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	1,988.0000	1,619.0000	(18.561)	0	0	0
20/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	18,801.0000	20,242.0000	7.664	0	0	1
20/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	2,374.0000	1,949.0000	(17.902)	0	0	1
20/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	10,792.0000	9,579.0000	(11.240)	0	0	1
20/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,052.0000	4,649.0000	14.733	0	0	0
20/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	17,039.0000	15,525.0000	(8.885)	0	0	1
20/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	5,391.0000	4,609.0000	(14.506)	0	0	0
20/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	9,429.0000	10,457.0000	10.903	0	0	0
20/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	1,588.0000	1,885.0000	18.703	0	0	0
20/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	941.0000	741.0000	(21.254)	0	0	0
20/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	26,176.0000	27,786.0000	6.151	0	0	0
20/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	1,141.0000	906.0000	(20.596)	0	0	0
20/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	4,619.0000	3,918.0000	(15.176)	0	0	0

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20/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	10,799.0000	11,907.0000	10.260	0	0	0
20/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	12,198.0000	10,902.0000	(10.625)	0	0	0
20/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	3,288.0000	3,802.0000	15.633	0	0	0
20/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	13,711.0000	12,337.0000	(10.021)	0	0	0
20/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	12,254.0000	13,439.0000	9.670	0	0	0
20/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	15,327.0000	13,880.0000	(9.441)	0	0	0
20/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	2,626.0000	3,062.0000	16.603	0	0	0
20/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	3,938.0000	3,313.0000	(15.871)	0	0	0
20/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	13,789.0000	15,046.0000	9.116	0	0	0
20/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	3,342.0000	2,789.0000	(16.547)	0	0	0
20/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	1,658.0000	1,339.0000	(19.240)	0	0	0
20/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	22,411.0000	23,947.0000	6.854	0	0	0
20/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	1,378.0000	1,103.0000	(19.956)	0	0	0
20/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,061.0000	2,424.0000	17.613	0	0	0
20/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	20,584.0000	22,075.0000	7.243	0	0	0
20/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	4,921.0000	5,603.0000	13.859	0	0	0
20/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	9,496.0000	8,368.0000	(11.879)	0	0	0
20/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	15,397.0000	16,721.0000	8.599	0	0	0
20/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	2,823.0000	2,337.0000	(17.216)	0	0	0
20/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	24,277.0000	25,852.0000	6.488	0	0	0
20/12/2005	R153	2006/05/04			Bond Future	7.4120	7.3680	(0.594)	0.0000	0.0000	0
20/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	11,475.0000	10,634.0000	(7.329)	0	0	0
20/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	15,063.0000	16,022.0000	6.367	0	0	0
20/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	10,190.0000	10,928.0000	7.242	0	0	0
20/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	16,831.0000	15,770.0000	(6.304)	0	0	0
20/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	7,405.0000	6,779.0000	(8.454)	0	0	0
20/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	21,113.0000	22,286.0000	5.556	0	0	0
20/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	137.0000	114.0000	(16.788)	0	0	0
20/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	318.0000	269.0000	(15.409)	0	0	0
20/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	6,501.0000	7,032.0000	8.168	0	0	0
20/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	23,481.0000	22,213.0000	(5.400)	0	0	0
20/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	44,798.0000	46,427.0000	3.636	0	0	0
20/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	1,374.0000	1,204.0000	(12.373)	0	0	0
20/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	53,805.0000	55,509.0000	3.167	0	0	0
20/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	72,341.0000	74,117.0000	2.455	0	0	0

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20/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	63,031.0000	64,781.0000	2.776	0	0	0
20/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	685.0000	590.0000	(13.869)	0	0	0
20/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	31,323.0000	29,879.0000	(4.610)	0	0	0
20/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	3,890.0000	4,246.0000	9.152	0	0	0
20/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	28,223.0000	29,586.0000	4.829	0	0	0
20/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	4,504.0000	4,068.0000	(9.680)	0	0	0
20/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	36,196.0000	37,712.0000	4.188	0	0	0
20/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	2,571.0000	2,289.0000	(10.968)	0	0	20
20/12/2005	R153	2006/08/03			Bond Future	7.4140	7.3670	(0.634)	0.0000	0.0000	0
20/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	17,496.0000	18,458.0000	5.498	0	0	0
20/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	18,446.0000	17,411.0000	(5.611)	0	0	0
20/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	12,092.0000	12,874.0000	6.467	0	0	0
20/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	14,181.0000	13,327.0000	(6.022)	0	0	0
20/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	30,658.0000	31,917.0000	4.107	0	0	0
20/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	38,393.0000	39,755.0000	3.548	0	0	0
20/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	23,804.0000	22,578.0000	(5.150)	0	0	0
20/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	6,661.0000	6,207.0000	(6.816)	0	0	0
20/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	46,431.0000	47,874.0000	3.108	0	0	0
20/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	5,418.0000	5,046.0000	(6.866)	0	0	0
20/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	54,666.0000	56,174.0000	2.759	0	0	0
20/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	8,302.0000	7,744.0000	(6.721)	0	0	0
20/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,683.0000	8,273.0000	7.679	0	0	0
20/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	63,025.0000	64,583.0000	2.472	0	0	0
20/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	4,467.0000	4,159.0000	(6.895)	0	0	0
20/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,732.0000	3,474.0000	(6.913)	0	0	0
20/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	23,741.0000	24,863.0000	4.726	0	0	0
20/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	10,857.0000	10,163.0000	(6.392)	0	0	0
20/12/2005	R157	2006/02/02			Bond Future	7.5880	7.5570	(0.409)	0.0000	0.0000	145
20/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	56,143.0000	58,485.0000	4.171	0	0	250
20/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	1,668.0000	1,387.0000	(16.847)	0	0	250
20/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	309.0000	244.0000	(21.036)	0	0	0
20/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	94,028.0000	96,588.0000	2.723	0	0	0
20/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	126.0000	147.0000	16.667	0	0	0
20/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	73,457.0000	70,855.0000	(3.542)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	753.0000	870.0000	15.538	0	0	0
20/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	51,676.0000	49,169.0000	(4.851)	0	0	0
20/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,591.0000	4,028.0000	12.169	0	0	0
20/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	32,562.0000	30,375.0000	(6.716)	0	0	0
20/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	75,009.0000	77,498.0000	3.318	0	0	0
20/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	713.0000	578.0000	(18.934)	0	0	0
20/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	112,890.0000	115,483.0000	2.297	0	0	0
20/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	135.0000	105.0000	(22.222)	0	0	0
20/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	22,393.0000	23,985.0000	7.109	0	0	0
20/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	38,077.0000	40,143.0000	5.426	0	0	0
20/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	3,829.0000	3,272.0000	(14.547)	0	0	0
20/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	131,447.0000	134,061.0000	1.989	0	0	0
20/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	36.0000	27.0000	(25.000)	0	0	0
20/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	8,789.0000	7,757.0000	(11.742)	0	0	0
20/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	18,035.0000	16,398.0000	(9.077)	0	0	0
20/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	10,570.0000	11,556.0000	9.328	0	0	0
20/12/2005	R157	2006/05/04			Bond Future	7.6000	7.5680	(0.421)	0.0000	0.0000	0
20/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	5,024.0000	5,460.0000	8.678	0	0	0
20/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	61,129.0000	63,145.0000	3.298	0	0	0
20/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	8,819.0000	8,189.0000	(7.144)	0	0	0
20/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	6,190.0000	5,727.0000	(7.480)	0	0	0
20/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	77,908.0000	80,092.0000	2.803	0	0	0
20/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	40,229.0000	38,350.0000	(4.671)	0	0	0
20/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	10,915.0000	11,681.0000	7.018	0	0	0
20/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	112,630.0000	115,019.0000	2.121	0	0	0
20/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	95,176.0000	97,480.0000	2.421	0	0	0
20/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	129,561.0000	132,043.0000	1.916	0	0	0
20/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	4,431.0000	4,088.0000	(7.741)	0	0	115
20/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	3,230.0000	2,973.0000	(7.957)	0	0	0
20/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	1,871.0000	1,707.0000	(8.765)	0	0	0
20/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	55,789.0000	53,579.0000	(3.961)	0	0	0
20/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	45,207.0000	46,998.0000	3.962	0	0	0
20/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	31,354.0000	32,841.0000	4.743	0	0	0
20/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	12,696.0000	11,841.0000	(6.734)	0	0	0
20/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	19,040.0000	17,881.0000	(6.087)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	19,737.0000	20,872.0000	5.751	0	0	50
20/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	28,029.0000	26,517.0000	(5.394)	0	0	0
20/12/2005	R157	2006/08/03			Bond Future	7.6090	7.5760	(0.434)	0.0000	0.0000	0
20/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	16,887.0000	16,083.0000	(4.761)	0	0	0
20/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	13,649.0000	12,988.0000	(4.843)	0	0	0
20/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	99,256.0000	101,371.0000	2.131	0	0	0
20/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	67,305.0000	69,166.0000	2.765	0	0	0
20/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	11,222.0000	10,673.0000	(4.892)	0	0	0
20/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	115,636.0000	117,841.0000	1.907	0	0	0
20/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	9,335.0000	8,876.0000	(4.917)	0	0	0
20/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	83,057.0000	85,061.0000	2.413	0	0	0
20/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	6,610.0000	6,259.0000	(5.310)	0	0	0
20/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	130,829.0000	133,143.0000	1.769	0	0	0
20/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	47,163.0000	45,410.0000	(3.717)	0	0	0
20/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	17,799.0000	18,710.0000	5.118	0	0	0
20/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	60,643.0000	58,611.0000	(3.351)	0	0	0
20/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	10,335.0000	10,968.0000	6.125	0	0	0
20/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	36,266.0000	34,793.0000	(4.062)	0	0	0
20/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	39,060.0000	40,512.0000	3.717	0	0	0
20/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	27,438.0000	28,630.0000	4.344	0	0	0
20/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	52,247.0000	53,928.0000	3.217	0	0	0
20/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	27,751.0000	26,539.0000	(4.367)	0	0	0
20/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	21,193.0000	20,209.0000	(4.643)	0	0	0
20/12/2005	R186	2006/02/02			Bond Future	7.2230	7.1820	(0.568)	0.0000	0.0000	0
20/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	2,220.0000	1,688.0000	(23.964)	0	0	0
20/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	17,151.0000	14,508.0000	(15.410)	0	0	0
20/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	20,781.0000	23,679.0000	13.945	0	0	0
20/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	6,616.0000	5,307.0000	(19.785)	0	0	0
20/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	99,585.0000	104,917.0000	5.354	0	0	0
20/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
20/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	210,418.0000	215,956.0000	2.632	0	0	0
20/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	70,479.0000	75,488.0000	7.107	0	0	0
20/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	43,165.0000	47,397.0000	9.804	0	0	0
20/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	774.0000	565.0000	(27.003)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	39.0000	26.0000	(33.333)	0	0	0
20/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	100.0000	69.0000	(31.000)	0	0	0
20/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	67,233.0000	62,028.0000	(7.742)	0	0	0
20/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,173.0000	1,509.0000	28.645	0	0	0
20/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	103,082.0000	97,589.0000	(5.329)	0	0	0
20/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	184,051.0000	189,579.0000	3.004	0	0	0
20/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	6,751.0000	8,105.0000	20.056	0	0	0
20/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	128,530.0000	133,990.0000	4.248	0	0	0
20/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	156,742.0000	162,251.0000	3.515	0	0	0
20/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	273.0000	193.0000	(29.304)	0	0	0
20/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	135.0000	183.0000	35.556	0	0	0
20/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	37,305.0000	33,118.0000	(11.224)	0	0	0
20/12/2005	R186	2006/05/04			Bond Future	7.2220	7.1800	(0.582)	0.0000	0.0000	0
20/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	34,657.0000	37,601.0000	8.495	0	0	0
20/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	30,919.0000	28,226.0000	(8.710)	0	0	0
20/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	7,432.0000	6,586.0000	(11.383)	0	0	0
20/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	19,057.0000	17,182.0000	(9.839)	0	0	0
20/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	55,491.0000	59,254.0000	6.781	0	0	0
20/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,785.0000	8,878.0000	14.040	0	0	0
20/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	105,118.0000	99,990.0000	(4.878)	0	0	0
20/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	11,514.0000	10,264.0000	(10.856)	0	0	0
20/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	79,452.0000	83,840.0000	5.523	0	0	0
20/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	105,733.0000	110,525.0000	4.532	0	0	0
20/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	73,230.0000	68,686.0000	(6.205)	0	0	0
20/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	48,669.0000	45,030.0000	(7.477)	0	0	0
20/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	18,466.0000	20,465.0000	10.825	0	0	0
20/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	4,926.0000	4,347.0000	(11.754)	0	0	0
20/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	132,499.0000	137,557.0000	3.817	0	0	0
20/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	159,160.0000	164,394.0000	3.289	0	0	0
20/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,069.0000	3,578.0000	16.585	0	0	0
20/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	3,363.0000	2,959.0000	(12.013)	0	0	0
20/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	2,366.0000	2,078.0000	(12.172)	0	0	0
20/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	185,387.0000	190,736.0000	2.885	0	0	0
20/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	1,239.0000	1,074.0000	(13.317)	0	0	0
20/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	210,524.0000	215,996.0000	2.599	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/12/2005	R186	2006/08/03			Bond Future	7.2190	7.1770	(0.582)	0.0000	0.0000	0
20/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	15,314.0000	14,139.0000	(7.673)	0	0	0
20/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	28,626.0000	26,592.0000	(7.105)	0	0	0
20/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	40,502.0000	37,841.0000	(6.570)	0	0	0
20/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	65,208.0000	68,773.0000	5.467	0	0	0
20/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	113,365.0000	117,789.0000	3.902	0	0	0
20/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	44,613.0000	47,551.0000	6.586	0	0	0
20/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	88,128.0000	92,198.0000	4.618	0	0	0
20/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	20,250.0000	18,720.0000	(7.556)	0	0	0
20/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	7,696.0000	7,106.0000	(7.666)	0	0	0
20/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	9,449.0000	8,720.0000	(7.715)	0	0	0
20/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	213,445.0000	218,628.0000	2.428	0	0	0
20/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	236,850.0000	242,164.0000	2.244	0	0	0
20/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	3,217.0000	2,931.0000	(8.890)	0	0	0
20/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	5,032.0000	4,616.0000	(8.267)	0	0	0
20/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	164,659.0000	169,530.0000	2.958	0	0	0
20/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	189,981.0000	194,991.0000	2.637	0	0	0
20/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	139,043.0000	143,725.0000	3.367	0	0	0
20/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	11,897.0000	10,979.0000	(7.716)	0	0	0
20/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	14,362.0000	15,812.0000	10.096	0	0	0
20/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	27,332.0000	29,541.0000	8.082	0	0	0
20/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	78,926.0000	74,777.0000	(5.257)	0	0	0
20/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	56,918.0000	53,528.0000	(5.956)	0	0	0
20/12/2005	R194	2006/02/02			Bond Future	7.3020	7.2530	(0.671)	0.0000	0.0000	50
20/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
20/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	31.0000	21.0000	(32.258)	0	0	0
20/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	27,647.0000	28,595.0000	3.429	0	0	0
20/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
20/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	32,313.0000	33,264.0000	2.943	0	0	0
20/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	22,964.0000	23,906.0000	4.102	0	0	0
20/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	82.0000	58.0000	(29.268)	0	0	0
20/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	6,640.0000	5,872.0000	(11.566)	0	0	0
20/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	20,691.0000	19,740.0000	(4.596)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	17.0000	24.0000	41.176	0	0	0
20/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	13,663.0000	14,555.0000	6.529	0	0	0
20/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	18,283.0000	19,211.0000	5.076	0	0	0
20/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	9,231.0000	10,045.0000	8.818	0	0	0
20/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	15,742.0000	14,797.0000	(6.003)	0	0	0
20/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	10,921.0000	10,013.0000	(8.314)	0	0	0
20/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	5,354.0000	6,006.0000	12.178	0	0	0
20/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	755.0000	938.0000	24.238	0	0	0
20/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	1,519.0000	1,218.0000	(19.816)	0	0	0
20/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	130.0000	175.0000	34.615	0	0	0
20/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	222.0000	162.0000	(27.027)	0	0	0
20/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	578.0000	439.0000	(24.048)	0	0	0
20/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	3,433.0000	2,898.0000	(15.584)	0	0	0
20/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,423.0000	2,840.0000	17.210	0	0	0
20/12/2005	R194	2006/05/04			Bond Future	7.3000	7.2450	(0.753)	0.0000	0.0000	0
20/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	156.0000	192.0000	23.077	0	0	0
20/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	14,292.0000	13,431.0000	(6.024)	0	0	0
20/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	418.0000	502.0000	20.096	0	0	0
20/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	18,416.0000	17,507.0000	(4.936)	0	0	0
20/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	10,488.0000	9,711.0000	(7.408)	0	0	0
20/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	975.0000	1,144.0000	17.333	0	0	0
20/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	3,066.0000	2,705.0000	(11.774)	0	0	0
20/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,497.0000	7,082.0000	9.004	0	0	0
20/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	13,116.0000	13,898.0000	5.962	0	0	0
20/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,172.0000	1,008.0000	(13.993)	0	0	0
20/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	1,902.0000	1,655.0000	(12.986)	0	0	0
20/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	9,601.0000	10,300.0000	7.280	0	0	0
20/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	4,772.0000	4,271.0000	(10.499)	0	0	0
20/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,912.0000	4,357.0000	11.375	0	0	0
20/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,002.0000	2,295.0000	14.635	0	0	0
20/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	24,904.0000	25,796.0000	3.582	0	0	0
20/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	254.0000	216.0000	(14.961)	0	0	0
20/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	28,948.0000	29,856.0000	3.137	0	0	0
20/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	7,176.0000	6,523.0000	(9.100)	0	0	0
20/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	16,946.0000	17,779.0000	4.916	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	780.0000	668.0000	(14.359)	0	0	0
20/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	522.0000	445.0000	(14.751)	0	0	0
20/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	20,886.0000	21,755.0000	4.161	0	0	0
20/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	364.0000	309.0000	(15.110)	0	0	0
20/12/2005	R194	2006/08/03			Bond Future	7.2840	7.2220	(0.851)	0.0000	0.0000	0
20/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,534.0000	8,080.0000	7.247	0	0	0
20/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	13,035.0000	13,726.0000	5.301	0	0	0
20/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,426.0000	2,191.0000	(9.687)	0	0	0
20/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,157.0000	10,783.0000	6.163	0	0	0
20/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,236.0000	2,935.0000	(9.302)	0	0	0
20/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,318.0000	3,938.0000	(8.800)	0	0	0
20/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	5,745.0000	5,271.0000	(8.251)	0	0	0
20/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,237.0000	5,689.0000	8.631	0	0	0
20/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,146.0000	2,398.0000	11.743	0	0	0
20/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	10,156.0000	9,482.0000	(6.636)	0	0	0
20/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,339.0000	3,687.0000	10.422	0	0	0
20/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	7,589.0000	7,011.0000	(7.616)	0	0	0
20/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	22,840.0000	23,641.0000	3.507	0	0	0
20/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,275.0000	1,151.0000	(9.725)	0	0	0
20/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	26,253.0000	27,075.0000	3.131	0	0	0
20/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,071.0000	968.0000	(9.617)	0	0	0
20/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	19,493.0000	20,266.0000	3.966	0	0	0
20/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,562.0000	1,410.0000	(9.731)	0	0	0
20/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,198.0000	16,936.0000	4.556	0	0	0
20/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	1,919.0000	1,731.0000	(9.797)	0	0	0
20/12/2005	R201	2006/02/02			Bond Future	7.5610	7.5300	(0.410)	0.0000	0.0000	0
20/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	13,860.0000	12,617.0000	(8.968)	0	0	0
20/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	9,772.0000	10,604.0000	8.514	0	0	0
20/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	19,459.0000	20,742.0000	6.593	0	0	0
20/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	6,916.0000	6,124.0000	(11.452)	0	0	0
20/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	626.0000	512.0000	(18.211)	0	0	0
20/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	76,130.0000	78,149.0000	2.652	0	0	0
20/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	46,230.0000	48,078.0000	3.997	0	0	0
20/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	105,709.0000	107,776.0000	1.955	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	1,405.0000	1,176.0000	(16.299)	0	0	0
20/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	36.0000	27.0000	(25.000)	0	0	0
20/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	3,120.0000	2,681.0000	(14.071)	0	0	0
20/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	61,118.0000	63,080.0000	3.210	0	0	0
20/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	279.0000	223.0000	(20.072)	0	0	0
20/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	24,757.0000	23,085.0000	(6.754)	0	0	0
20/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	56,223.0000	54,177.0000	(3.639)	0	0	0
20/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	31,965.0000	33,602.0000	5.121	0	0	0
20/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	39,301.0000	37,353.0000	(4.957)	0	0	0
20/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	91,036.0000	93,084.0000	2.250	0	0	0
20/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	28.0000	33.0000	17.857	0	0	0
20/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	74,081.0000	72,010.0000	(2.796)	0	0	0
20/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	193.0000	222.0000	15.026	0	0	0
20/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	933.0000	1,061.0000	13.719	0	0	0
20/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	3,701.0000	4,104.0000	10.889	0	0	0
20/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	127.0000	99.0000	(22.047)	0	0	0
20/12/2005	R201	2006/05/04			Bond Future	7.5730	7.5410	(0.423)	0.0000	0.0000	0
20/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	63,960.0000	65,670.0000	2.674	0	0	0
20/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	10,763.0000	10,081.0000	(6.337)	0	0	0
20/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	5,483.0000	5,098.0000	(7.022)	0	0	0
20/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	2,949.0000	2,728.0000	(7.494)	0	0	0
20/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	15,744.0000	14,838.0000	(5.755)	0	0	0
20/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	22,659.0000	21,494.0000	(5.141)	0	0	0
20/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	104,574.0000	106,524.0000	1.865	0	0	0
20/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	27,238.0000	28,427.0000	4.365	0	0	0
20/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	91,264.0000	93,138.0000	2.053	0	0	0
20/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	77,530.0000	79,335.0000	2.328	0	0	0
20/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	7,639.0000	7,126.0000	(6.716)	0	0	0
20/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	17,872.0000	18,803.0000	5.209	0	0	0
20/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	3,990.0000	3,700.0000	(7.268)	0	0	0
20/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	50,758.0000	52,341.0000	3.119	0	0	0
20/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	1,767.0000	1,622.0000	(8.206)	0	0	0
20/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	38,224.0000	39,637.0000	3.697	0	0	0
20/12/2005	R201	2006/08/03			Bond Future	7.5830	7.5510	(0.422)	0.0000	0.0000	0

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20/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	17,594.0000	16,837.0000	(4.303)	0	0	0
20/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	33,346.0000	34,472.0000	3.377	0	0	0
20/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	43,825.0000	45,116.0000	2.946	0	0	0
20/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	5,731.0000	5,448.0000	(4.938)	0	0	0
20/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	22,741.0000	21,819.0000	(4.054)	0	0	0
20/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	29,375.0000	28,265.0000	(3.779)	0	0	0
20/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	24,053.0000	24,991.0000	3.900	0	0	0
20/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	68,161.0000	69,690.0000	2.243	0	0	0
20/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	7,981.0000	7,616.0000	(4.573)	0	0	0
20/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	11,553.0000	11,035.0000	(4.484)	0	0	0
20/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	55,731.0000	57,154.0000	2.553	0	0	0
20/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	105,803.0000	107,568.0000	1.668	0	0	0
20/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	14,168.0000	13,543.0000	(4.411)	0	0	0
20/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	93,838.0000	95,520.0000	1.792	0	0	0
20/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	80,913.0000	82,527.0000	1.995	0	0	0
20/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	9,542.0000	9,109.0000	(4.538)	0	0	0
20/12/2005	R203	2006/02/02			Bond Future	7.5700	7.5390	(0.410)	0.0000	0.0000	11
20/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
20/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	105,229.0000	107,680.0000	2.329	0	0	0
20/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	91.0000	65.0000	(28.571)	0	0	0
20/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	70,206.0000	72,631.0000	3.454	0	0	0
20/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	29,229.0000	27,213.0000	(6.897)	0	0	0
20/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	967.0000	1,105.0000	14.271	0	0	0
20/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	47,269.0000	44,955.0000	(4.895)	0	0	0
20/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	3,561.0000	3,996.0000	12.216	0	0	0
20/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	87,899.0000	90,346.0000	2.784	0	0	0
20/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	20,480.0000	22,071.0000	7.769	0	0	0
20/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	6,399.0000	5,539.0000	(13.440)	0	0	0
20/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	35,301.0000	37,380.0000	5.889	0	0	0
20/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	15,247.0000	13,762.0000	(9.740)	0	0	0
20/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	9,702.0000	10,668.0000	9.957	0	0	0
20/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	52,404.0000	54,738.0000	4.454	0	0	0
20/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	2,076.0000	1,704.0000	(17.919)	0	0	0
20/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	506.0000	389.0000	(23.123)	0	0	0

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20/12/2005	R203	2006/05/04			Bond Future	7.5790	7.5480	(0.409)	0.0000	0.0000	0
20/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	87,310.0000	89,581.0000	2.601	0	0	0
20/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	6,867.0000	7,346.0000	6.975	0	0	0
20/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	53,191.0000	51,256.0000	(3.638)	0	0	0
20/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	38,081.0000	36,415.0000	(4.375)	0	0	0
20/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	1,281.0000	1,138.0000	(11.163)	0	0	0
20/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	2,725.0000	2,458.0000	(9.798)	0	0	0
20/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	103,716.0000	106,060.0000	2.260	0	0	0
20/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	554.0000	484.0000	(12.635)	0	0	0
20/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	71,201.0000	73,349.0000	3.017	0	0	0
20/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	12,083.0000	12,831.0000	6.191	0	0	0
20/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	16,369.0000	15,352.0000	(6.213)	0	0	0
20/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	29,553.0000	30,950.0000	4.727	0	0	0
20/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	19,601.0000	20,666.0000	5.433	0	0	0
20/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	25,767.0000	24,418.0000	(5.235)	0	0	0
20/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	5,346.0000	4,892.0000	(8.492)	0	0	0
20/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	41,773.0000	43,478.0000	4.082	0	0	0
20/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	9,707.0000	8,998.0000	(7.304)	0	0	0
20/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	55,839.0000	57,799.0000	3.510	0	0	0
20/12/2005	R203	2006/08/03			Bond Future	7.5860	7.5540	(0.422)	0.0000	0.0000	0
20/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	103,410.0000	105,686.0000	2.201	0	0	0
20/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	3,803.0000	3,521.0000	(7.415)	0	0	0
20/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	2,173.0000	1,995.0000	(8.191)	0	0	0
20/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	88,121.0000	90,293.0000	2.465	0	0	0
20/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	73,352.0000	75,382.0000	2.767	0	0	0
20/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	6,360.0000	5,936.0000	(6.667)	0	0	0
20/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	58,146.0000	56,332.0000	(3.120)	0	0	0
20/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	18,000.0000	18,871.0000	4.839	0	0	0
20/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	44,147.0000	42,564.0000	(3.586)	0	0	0
20/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	11,985.0000	12,625.0000	5.340	0	0	0
20/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	59,421.0000	61,268.0000	3.108	0	0	0
20/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	10,173.0000	9,567.0000	(5.957)	0	0	0
20/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	25,787.0000	26,910.0000	4.355	0	0	0
20/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	15,588.0000	14,763.0000	(5.293)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	22,918.0000	21,846.0000	(4.678)	0	0	0
20/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	32,399.0000	31,068.0000	(4.108)	0	0	0
20/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	46,661.0000	48,290.0000	3.491	0	0	0
20/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	35,376.0000	36,757.0000	3.904	0	0	0
20/12/2005	R204	2006/02/02			Bond Future	7.5430	7.5130	(0.398)	0.0000	0.0000	0
20/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	1,993.0000	1,641.0000	(17.662)	0	0	0
20/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	39,222.0000	41,378.0000	5.497	0	0	0
20/12/2005	R204	2006/05/04			Bond Future	7.5520	7.5210	(0.410)	0.0000	0.0000	0
20/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	9,808.0000	9,086.0000	(7.361)	0	0	0
20/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	45,858.0000	47,694.0000	4.004	0	0	0
20/12/2005	R204	2006/08/03			Bond Future	7.5590	7.5270	(0.423)	0.0000	0.0000	0
20/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	16,037.0000	15,186.0000	(5.306)	0	0	0
20/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	51,083.0000	52,839.0000	3.438	0	0	0
20/12/2005	R207	2006/02/02			Bond Future	7.5090	7.4780	(0.413)	0.0000	0.0000	0
20/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	41,951.0000	44,241.0000	5.459	0	0	0
20/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	1,761.0000	1,436.0000	(18.455)	0	0	0
20/12/2005	R207	2006/05/04			Bond Future	7.5170	7.4850	(0.426)	0.0000	0.0000	0
20/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	9,256.0000	8,545.0000	(7.682)	0	0	0
20/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	48,390.0000	50,350.0000	4.050	0	0	0
20/12/2005	R207	2006/08/03			Bond Future	7.5230	7.4910	(0.425)	0.0000	0.0000	0
20/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	15,446.0000	14,619.0000	(5.354)	0	0	0
20/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	53,687.0000	55,500.0000	3.377	0	0	0

Grand Total:

2,400