

# Derivatives High/Low Report

High/Low for 28/12/2005

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
28/12/2005	GOVI	2006/02/02			jGovi	236.9560	237.5500	0.251	0.0000	0.0000	506
28/12/2005	GOVI	2006/02/02	230.00	Put	jGovi	3,637.0000	2,833.0000	(22.106)	0	0	0
28/12/2005	GOVI	2006/02/02	230.00	Call	jGovi	73,197.0000	78,333.0000	7.017	0	0	0
28/12/2005	GOVI	2006/05/04			jGovi	241.1880	241.7940	0.251	0.0000	0.0000	220
28/12/2005	GOVI	2006/05/04	230.00	Put	jGovi	1,584.0000	1,267.0000	(20.013)	0	0	0
28/12/2005	GOVI	2006/05/04	230.00	Call	jGovi	113,464.0000	119,207.0000	5.062	0	0	0
28/12/2005	GOVI	2006/08/03			jGovi	245.5240	246.1360	0.249	0.0000	0.0000	0
28/12/2005	GOVI	2006/08/03	230.00	Put	jGovi	1,671.0000	1,409.0000	(15.679)	0	0	0
28/12/2005	GOVI	2006/08/03	230.00	Call	jGovi	156,911.0000	162,769.0000	3.733	0	0	0
28/12/2005	GOVI	2006/11/02			jGovi	249.9260	250.5360	0.244	0.0000	0.0000	0
28/12/2005	GOVI	2006/11/02	230.00	Put	jGovi	1,089.0000	930.0000	(14.601)	0	0	0
28/12/2005	GOVI	2006/11/02	230.00	Call	jGovi	200,349.0000	206,290.0000	2.965	0	0	0
28/12/2005	J152	2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
28/12/2005	J153	2010/08/31			jSwap	7.3050	7.2730	(0.438)	0.0000	0.0000	0
28/12/2005	J157	2015/09/15			jSwap	7.4820	7.4280	(0.722)	0.0000	0.0000	0
28/12/2005	J186	2026/12/21			jSwap	7.0660	7.0120	(0.764)	0.0000	0.0000	0
28/12/2005	J194	2008/02/28			jSwap	7.2090	7.1790	(0.416)	0.0000	0.0000	0

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28/12/2005	J201	2014/12/22			jSwap	7.4560	7.4010	(0.738)	0.0000	0.0000	0
28/12/2005	J203	2017/09/15			jSwap	7.4430	7.3900	(0.712)	0.0000	0.0000	0
28/12/2005	J204	2018/12/21			jSwap	7.4320	7.3720	(0.807)	0.0000	0.0000	0
28/12/2005	J207	2020/01/15			jSwap	7.3840	7.3260	(0.785)	0.0000	0.0000	0
28/12/2005	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
28/12/2005	JFRA	2006/02/02			jFra	7.1170	7.1240	0.098	0.0000	0.0000	0
28/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	487.0000	472.0000	(3.080)	0	0	0
28/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	161.0000	163.0000	1.242	0	0	0
28/12/2005	JFRA	2006/05/04			jFra	7.0280	7.0200	(0.114)	0.0000	0.0000	0
28/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	706.0000	712.0000	0.850	0	0	0
28/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	774.0000	761.0000	(1.680)	0	0	0
28/12/2005	JFRA	2006/08/03			jFra	7.1080	7.0940	(0.197)	0.0000	0.0000	0
28/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	939.0000	952.0000	1.384	0	0	0
28/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,203.0000	1,183.0000	(1.663)	0	0	0
28/12/2005	JFRA	2006/11/02			jFra	7.1910	7.1640	(0.375)	0.0000	0.0000	0
28/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,113.0000	1,141.0000	2.516	0	0	0
28/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,581.0000	1,543.0000	(2.404)	0	0	0
28/12/2005	JFRA	2007/02/01			jFra	7.2690	7.2390	(0.413)	0.0000	0.0000	500
28/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,256.0000	1,222.0000	(2.707)	0	0	0
28/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,822.0000	1,862.0000	2.195	0	0	0
28/12/2005	JFRA	2007/05/03			jFra	7.3300	7.3120	(0.246)	0.0000	0.0000	0
28/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,514.0000	1,492.0000	(1.453)	0	0	0
28/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,930.0000	1,952.0000	1.140	0	0	0

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28/12/2005	JFRA	2007/08/02			jFra	7.3860	7.3370	(0.663)	0.0000	0.0000	0
28/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,009.0000	2,071.0000	3.086	0	0	0
28/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,730.0000	1,672.0000	(3.353)	0	0	0
28/12/2005	JFRA	2007/11/01			jFra	7.4010	7.3590	(0.567)	0.0000	0.0000	0
28/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	1,976.0000	1,922.0000	(2.733)	0	0	0
28/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,237.0000	2,293.0000	2.503	0	0	0
28/12/2005	JN02	2006/02/02			jNote	7.2250	7.2030	(0.304)	0.0000	0.0000	0
28/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,398.0000	3,575.0000	5.209	0	0	0
28/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	2,937.0000	2,703.0000	(7.967)	0	0	0
28/12/2005	JN05	2006/02/02			jNote	7.4730	7.4560	(0.227)	0.0000	0.0000	0
28/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	13,906.0000	14,383.0000	3.430	0	0	0
28/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	2,394.0000	2,158.0000	(9.858)	0	0	0
28/12/2005	JN10	2006/02/02			jNote	7.5480	7.5220	(0.344)	0.0000	0.0000	0
28/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	33,048.0000	34,647.0000	4.838	0	0	0
28/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	1,413.0000	1,161.0000	(17.834)	0	0	0
28/12/2005	JROD	2005/12/30			jRod	6.6620	6.6620	-	0.0000	0.0000	0
28/12/2005	JROD	2006/01/31			jRod	6.7320	6.7250	(0.104)	0.0000	0.0000	0
28/12/2005	JROD	2006/02/28			jRod	6.8460	6.8370	(0.131)	0.0000	0.0000	0
28/12/2005	JROD	2006/03/31			jRod	6.8630	6.8600	(0.044)	0.0000	0.0000	0
28/12/2005	JROD	2006/04/28			jRod	6.9360	6.9350	(0.014)	0.0000	0.0000	0
28/12/2005	JROD	2006/05/31			jRod	7.0230	7.0220	(0.014)	0.0000	0.0000	0
28/12/2005	JROD	2006/06/30			jRod	6.9800	6.9790	(0.014)	0.0000	0.0000	0
28/12/2005	JROD	2006/07/31			jRod	7.0350	7.0320	(0.043)	0.0000	0.0000	0

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28/12/2005	JROD	2006/08/31			jRod	7.0850	7.0820	(0.042)	0.0000	0.0000	0
28/12/2005	R153	2006/02/02			Bond Future	7.3260	7.2890	(0.505)	0.0000	0.0000	267
28/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	9,525.0000	10,482.0000	10.047	0	0	0
28/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	8,169.0000	9,045.0000	10.723	0	0	0
28/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	4,977.0000	4,253.0000	(14.547)	0	0	0
28/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	6,920.0000	7,712.0000	11.445	0	0	0
28/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	4,182.0000	3,539.0000	(15.375)	0	0	0
28/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	5,884.0000	5,075.0000	(13.749)	0	0	0
28/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	25,505.0000	23,966.0000	(6.034)	0	0	0
28/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	49,458.0000	51,044.0000	3.207	0	0	0
28/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	47.0000	33.0000	(29.787)	0	0	0
28/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	290.0000	352.0000	21.379	0	0	0
28/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	16.0000	11.0000	(31.250)	0	0	0
28/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	69,685.0000	71,283.0000	2.293	0	0	0
28/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	15,565.0000	14,208.0000	(8.718)	0	0	0
28/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	39,246.0000	40,808.0000	3.980	0	0	1
28/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,375.0000	1,618.0000	17.673	0	0	0
28/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	140.0000	101.0000	(27.857)	0	0	0
28/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
28/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	59,618.0000	61,212.0000	2.674	0	0	0
28/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	19,434.0000	20,772.0000	6.885	0	0	1
28/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	1,037.0000	818.0000	(21.119)	0	0	0
28/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	21,301.0000	22,681.0000	6.479	0	0	1
28/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	1,288.0000	1,026.0000	(20.342)	0	0	1
28/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	8,051.0000	7,070.0000	(12.185)	0	0	1
28/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,762.0000	5,380.0000	12.978	0	0	0
28/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	13,837.0000	12,543.0000	(9.352)	0	0	1
28/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	3,490.0000	2,925.0000	(16.189)	0	0	0
28/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	10,979.0000	12,014.0000	9.427	0	0	0
28/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	1,837.0000	2,143.0000	16.658	0	0	0
28/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	416.0000	314.0000	(24.519)	0	0	0
28/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	29,102.0000	30,600.0000	5.147	0	0	0
28/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	527.0000	402.0000	(23.719)	0	0	0
28/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	2,894.0000	2,401.0000	(17.035)	0	0	0

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28/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	12,524.0000	13,631.0000	8.839	0	0	0
28/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	9,318.0000	8,252.0000	(11.440)	0	0	0
28/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	3,859.0000	4,392.0000	13.812	0	0	0
28/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	10,707.0000	9,560.0000	(10.713)	0	0	0
28/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	14,151.0000	15,325.0000	8.296	0	0	0
28/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	12,215.0000	10,991.0000	(10.020)	0	0	0
28/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	3,072.0000	3,525.0000	14.746	0	0	0
28/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	2,384.0000	1,959.0000	(17.827)	0	0	0
28/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	15,851.0000	17,086.0000	7.791	0	0	0
28/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	1,953.0000	1,588.0000	(18.689)	0	0	0
28/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	831.0000	648.0000	(22.022)	0	0	0
28/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	25,147.0000	26,596.0000	5.762	0	0	0
28/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	663.0000	512.0000	(22.775)	0	0	0
28/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,401.0000	2,776.0000	15.618	0	0	0
28/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	23,208.0000	24,624.0000	6.101	0	0	0
28/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	5,783.0000	6,488.0000	12.191	0	0	0
28/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	6,907.0000	6,012.0000	(12.958)	0	0	0
28/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	17,615.0000	18,904.0000	7.318	0	0	0
28/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	1,590.0000	1,280.0000	(19.497)	0	0	0
28/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	27,113.0000	28,589.0000	5.444	0	0	0
28/12/2005	R153	2006/05/04			Bond Future	7.3300	7.2910	(0.532)	0.0000	0.0000	0
28/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	9,642.0000	8,954.0000	(7.135)	0	0	0
28/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	16,586.0000	17,498.0000	5.499	0	0	0
28/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	14,578.0000	13,687.0000	(6.112)	0	0	0
28/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	11,293.0000	12,002.0000	6.278	0	0	0
28/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	6,004.0000	5,508.0000	(8.261)	0	0	0
28/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	23,068.0000	24,171.0000	4.782	0	0	0
28/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	30,580.0000	31,847.0000	4.143	0	0	0
28/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	3,504.0000	3,172.0000	(9.475)	0	0	0
28/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	38,890.0000	40,283.0000	3.582	0	0	0
28/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	1,910.0000	1,703.0000	(10.838)	0	0	20
28/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	80.0000	66.0000	(17.500)	0	0	0
28/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	198.0000	168.0000	(15.152)	0	0	0
28/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	7,237.0000	7,751.0000	7.102	0	0	0
28/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	20,862.0000	19,776.0000	(5.206)	0	0	0

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28/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	47,748.0000	49,230.0000	3.104	0	0	0
28/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	968.0000	850.0000	(12.190)	0	0	0
28/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	56,931.0000	58,469.0000	2.702	0	0	0
28/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	75,639.0000	77,226.0000	2.098	0	0	0
28/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	66,267.0000	67,837.0000	2.369	0	0	0
28/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	455.0000	393.0000	(13.626)	0	0	0
28/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	28,416.0000	27,162.0000	(4.413)	0	0	0
28/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	4,340.0000	4,686.0000	7.972	0	0	0
28/12/2005	R153	2006/08/03			Bond Future	7.3300	7.2880	(0.573)	0.0000	0.0000	0
28/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	19,025.0000	19,937.0000	4.794	0	0	0
28/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	16,412.0000	15,533.0000	(5.356)	0	0	0
28/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	13,307.0000	14,057.0000	5.636	0	0	0
28/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	12,461.0000	11,745.0000	(5.746)	0	0	0
28/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	32,729.0000	33,901.0000	3.581	0	0	0
28/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	7,124.0000	6,667.0000	(6.415)	0	0	0
28/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	25,558.0000	26,611.0000	4.120	0	0	0
28/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	9,425.0000	8,850.0000	(6.101)	0	0	0
28/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	48,851.0000	50,178.0000	2.716	0	0	0
28/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	21,449.0000	20,395.0000	(4.914)	0	0	0
28/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	40,657.0000	41,916.0000	3.097	0	0	0
28/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	5,676.0000	5,307.0000	(6.501)	0	0	0
28/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	4,589.0000	4,288.0000	(6.559)	0	0	0
28/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	57,212.0000	58,592.0000	2.412	0	0	0
28/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	8,577.0000	9,151.0000	6.692	0	0	0
28/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	65,672.0000	67,093.0000	2.164	0	0	0
28/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	3,764.0000	3,516.0000	(6.589)	0	0	0
28/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,130.0000	2,923.0000	(6.613)	0	0	0
28/12/2005	R157	2006/02/02			Bond Future	7.4890	7.4330	(0.748)	0.0000	0.0000	140
28/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	63,536.0000	68,105.0000	7.191	0	0	250
28/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	659.0000	444.0000	(32.625)	0	0	250
28/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	84.0000	52.0000	(38.095)	0	0	0
28/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	102,207.0000	106,958.0000	4.648	0	0	0
28/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	136.0000	198.0000	45.588	0	0	0
28/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	65,064.0000	60,343.0000	(7.256)	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
28/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	925.0000	1,267.0000	36.973	0	0	0
28/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	43,445.0000	39,004.0000	(10.222)	0	0	0
28/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	4,543.0000	5,734.0000	26.216	0	0	0
28/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	25,112.0000	21,520.0000	(14.304)	0	0	0
28/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	82,932.0000	87,632.0000	5.667	0	0	0
28/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	233.0000	150.0000	(35.622)	0	0	0
28/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	121,189.0000	125,959.0000	3.936	0	0	0
28/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	31.0000	18.0000	(41.935)	0	0	0
28/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	13,193.0000	15,634.0000	18.502	0	0	0
28/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	44,471.0000	48,727.0000	9.570	0	0	0
28/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	12,256.0000	9,913.0000	(19.117)	0	0	0
28/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	1,820.0000	1,293.0000	(28.956)	0	0	0
28/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	139,820.0000	144,600.0000	3.419	0	0	0
28/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
28/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	27,077.0000	30,637.0000	13.148	0	0	0
28/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	5,071.0000	3,847.0000	(24.137)	0	0	0
28/12/2005	R157	2006/05/04			Bond Future	7.4990	7.4400	(0.787)	0.0000	0.0000	0
28/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	6,228.0000	7,293.0000	17.100	0	0	0
28/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	67,289.0000	71,329.0000	6.004	0	0	0
28/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	6,605.0000	5,721.0000	(13.384)	0	0	0
28/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	4,533.0000	3,906.0000	(13.832)	0	0	0
28/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	84,626.0000	88,923.0000	5.078	0	0	0
28/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	34,040.0000	30,886.0000	(9.266)	0	0	0
28/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	13,101.0000	14,870.0000	13.503	0	0	0
28/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	102,302.0000	106,776.0000	4.373	0	0	0
28/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	120,054.0000	124,650.0000	3.828	0	0	0
28/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	3,181.0000	2,731.0000	(14.146)	0	0	115
28/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	137,327.0000	142,053.0000	3.441	0	0	0
28/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	2,278.0000	1,951.0000	(14.355)	0	0	0
28/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	1,261.0000	1,064.0000	(15.623)	0	0	0
28/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	48,618.0000	44,759.0000	(7.937)	0	0	0
28/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	50,630.0000	54,305.0000	7.259	0	0	0
28/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	9,744.0000	8,495.0000	(12.818)	0	0	0
28/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	35,791.0000	38,941.0000	8.801	0	0	0
28/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	23,056.0000	25,554.0000	10.834	0	0	50

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
28/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	22,973.0000	20,547.0000	(10.560)	0	0	0
28/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	15,102.0000	13,329.0000	(11.740)	0	0	0
28/12/2005	R157	2006/08/03			Bond Future	7.5060	7.4450	(0.813)	0.0000	0.0000	0
28/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	14,135.0000	12,878.0000	(8.893)	0	0	0
28/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	11,351.0000	10,333.0000	(8.968)	0	0	0
28/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	72,893.0000	76,607.0000	5.095	0	0	0
28/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	105,658.0000	109,796.0000	3.916	0	0	0
28/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	9,285.0000	8,451.0000	(8.982)	0	0	0
28/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	122,329.0000	126,612.0000	3.501	0	0	0
28/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	7,688.0000	7,000.0000	(8.949)	0	0	0
28/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	89,099.0000	93,053.0000	4.438	0	0	0
28/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	5,345.0000	4,832.0000	(9.598)	0	0	0
28/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	137,904.0000	142,362.0000	3.233	0	0	0
28/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	41,473.0000	38,483.0000	(7.210)	0	0	0
28/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	20,449.0000	22,431.0000	9.692	0	0	0
28/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	54,120.0000	50,572.0000	(6.556)	0	0	0
28/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	23,718.0000	21,746.0000	(8.314)	0	0	0
28/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	12,152.0000	13,575.0000	11.710	0	0	0
28/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	31,429.0000	28,976.0000	(7.805)	0	0	0
28/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	30,941.0000	33,459.0000	8.138	0	0	0
28/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	57,271.0000	60,677.0000	5.947	0	0	0
28/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	17,877.0000	16,311.0000	(8.760)	0	0	0
28/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	43,367.0000	46,365.0000	6.913	0	0	0
28/12/2005	R186	2006/02/02			Bond Future	7.1160	7.0610	(0.773)	0.0000	0.0000	0
28/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	25,704.0000	20,867.0000	(18.818)	0	0	0
28/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	9,682.0000	12,406.0000	28.135	0	0	0
28/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	27,820.0000	32,911.0000	18.300	0	0	0
28/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	9,659.0000	7,188.0000	(25.582)	0	0	0
28/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	53,275.0000	46,474.0000	(12.766)	0	0	0
28/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	734.0000	455.0000	(38.011)	0	0	0
28/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	2,900.0000	1,969.0000	(32.103)	0	0	0
28/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	224,943.0000	232,504.0000	3.361	0	0	0
28/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	113,543.0000	121,021.0000	6.586	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
28/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
28/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	198,549.0000	206,108.0000	3.807	0	0	0
28/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,747.0000	2,507.0000	43.503	0	0	0
28/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	88,599.0000	81,143.0000	(8.415)	0	0	0
28/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	183.0000	289.0000	57.923	0	0	0
28/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	56.0000	31.0000	(44.643)	0	0	0
28/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	83,525.0000	90,808.0000	8.720	0	0	0
28/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	142,844.0000	150,381.0000	5.276	0	0	0
28/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	16.0000	9.0000	(43.750)	0	0	0
28/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	53,981.0000	60,611.0000	12.282	0	0	0
28/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	171,190.0000	178,744.0000	4.413	0	0	0
28/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	199.0000	116.0000	(41.709)	0	0	0
28/12/2005	R186	2006/05/04			Bond Future	7.1140	7.0570	(0.801)	0.0000	0.0000	0
28/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	23,621.0000	20,544.0000	(13.027)	0	0	0
28/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	23,317.0000	26,699.0000	14.504	0	0	0
28/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	38,952.0000	34,550.0000	(11.301)	0	0	0
28/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	41,927.0000	46,634.0000	11.227	0	0	0
28/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	61,256.0000	55,460.0000	(9.462)	0	0	0
28/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	145,390.0000	152,626.0000	4.977	0	0	0
28/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	3,249.0000	2,701.0000	(16.867)	0	0	0
28/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	5,028.0000	4,200.0000	(16.468)	0	0	0
28/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	172,536.0000	179,949.0000	4.296	0	0	0
28/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	2,171.0000	1,800.0000	(17.089)	0	0	0
28/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	13,901.0000	11,878.0000	(14.553)	0	0	0
28/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	1,500.0000	1,242.0000	(17.200)	0	0	0
28/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	64,903.0000	70,665.0000	8.878	0	0	0
28/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	199,089.0000	206,615.0000	3.780	0	0	0
28/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	8,028.0000	6,753.0000	(15.882)	0	0	0
28/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	90,534.0000	97,043.0000	7.190	0	0	0
28/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	117,898.0000	124,853.0000	5.899	0	0	0
28/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	224,595.0000	232,240.0000	3.404	0	0	0
28/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	10,378.0000	12,366.0000	19.156	0	0	0
28/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	4,222.0000	5,200.0000	23.164	0	0	0
28/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	742.0000	602.0000	(18.868)	0	0	0
28/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	91,703.0000	84,897.0000	(7.422)	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
28/12/2005	R186	2006/08/03			Bond Future	7.1100	7.0510	(0.830)	0.0000	0.0000	0
28/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	52,014.0000	56,726.0000	9.059	0	0	0
28/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	32,863.0000	36,540.0000	11.189	0	0	0
28/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	47,844.0000	43,517.0000	(9.044)	0	0	0
28/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	33,298.0000	30,005.0000	(9.889)	0	0	0
28/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	12,000.0000	10,647.0000	(11.275)	0	0	0
28/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	23,054.0000	20,610.0000	(10.601)	0	0	0
28/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	74,241.0000	79,801.0000	7.489	0	0	0
28/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	124,655.0000	131,307.0000	5.336	0	0	0
28/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	98,490.0000	104,705.0000	6.310	0	0	0
28/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	16,007.0000	14,217.0000	(11.183)	0	0	0
28/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	67,927.0000	62,456.0000	(8.054)	0	0	0
28/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	250,600.0000	258,305.0000	3.075	0	0	0
28/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	2,361.0000	2,061.0000	(12.706)	0	0	0
28/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	17,968.0000	20,501.0000	14.097	0	0	0
28/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	3,792.0000	3,341.0000	(11.893)	0	0	0
28/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	226,810.0000	234,364.0000	3.331	0	0	0
28/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	202,837.0000	210,184.0000	3.622	0	0	0
28/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	5,947.0000	5,289.0000	(11.064)	0	0	0
28/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	9,264.0000	8,221.0000	(11.259)	0	0	0
28/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	151,015.0000	157,977.0000	4.610	0	0	0
28/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	7,324.0000	6,504.0000	(11.196)	0	0	0
28/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	177,138.0000	184,324.0000	4.057	0	0	0
28/12/2005	R194	2006/02/02			Bond Future	7.2200	7.1820	(0.526)	0.0000	0.0000	50
28/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	15,118.0000	15,834.0000	4.736	0	0	0
28/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	10,512.0000	11,185.0000	6.402	0	0	0
28/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	6,297.0000	6,862.0000	8.973	0	0	0
28/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	868.0000	693.0000	(20.161)	0	0	0
28/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	82.0000	59.0000	(28.049)	0	0	0
28/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
28/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	29,232.0000	29,971.0000	2.528	0	0	0
28/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
28/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	265.0000	199.0000	(24.906)	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
28/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	33,905.0000	34,644.0000	2.180	0	0	0
28/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	24,534.0000	25,271.0000	3.004	0	0	0
28/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	24.0000	17.0000	(29.167)	0	0	0
28/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	5,209.0000	4,637.0000	(10.981)	0	0	0
28/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	19,097.0000	18,358.0000	(3.870)	0	0	0
28/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	16.0000	21.0000	31.250	0	0	0
28/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	19,819.0000	20,551.0000	3.693	0	0	0
28/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	14,148.0000	13,413.0000	(5.195)	0	0	0
28/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	2,350.0000	1,988.0000	(15.404)	0	0	0
28/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	9,347.0000	8,646.0000	(7.500)	0	0	0
28/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,933.0000	3,312.0000	12.922	0	0	0
28/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	917.0000	1,085.0000	18.321	0	0	0
28/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	150.0000	188.0000	25.333	0	0	0
28/12/2005	R194	2006/05/04			Bond Future	7.2130	7.1690	(0.610)	0.0000	0.0000	0
28/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	6,066.0000	5,574.0000	(8.111)	0	0	0
28/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	18,216.0000	18,902.0000	3.766	0	0	0
28/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	554.0000	482.0000	(12.996)	0	0	0
28/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	2,408.0000	2,154.0000	(10.548)	0	0	0
28/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,388.0000	2,655.0000	11.181	0	0	0
28/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	12,889.0000	12,211.0000	(5.260)	0	0	0
28/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,182.0000	1,339.0000	13.283	0	0	0
28/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	7,336.0000	7,840.0000	6.870	0	0	0
28/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	9,198.0000	8,596.0000	(6.545)	0	0	0
28/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	16,955.0000	16,231.0000	(4.270)	0	0	0
28/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	512.0000	591.0000	15.430	0	0	0
28/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	192.0000	226.0000	17.708	0	0	0
28/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	14,294.0000	14,944.0000	4.547	0	0	0
28/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	362.0000	313.0000	(13.536)	0	0	0
28/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	853.0000	746.0000	(12.544)	0	0	0
28/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	1,437.0000	1,269.0000	(11.691)	0	0	0
28/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	10,633.0000	11,223.0000	5.549	0	0	0
28/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	22,223.0000	22,933.0000	3.195	0	0	0
28/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	4,528.0000	4,921.0000	8.679	0	0	0
28/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	3,891.0000	3,526.0000	(9.381)	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
28/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	26,285.0000	27,009.0000	2.754	0	0	0
28/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	170.0000	146.0000	(14.118)	0	0	0
28/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	30,361.0000	31,095.0000	2.418	0	0	0
28/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	247.0000	214.0000	(13.360)	0	0	0
28/12/2005	R194	2006/08/03			Bond Future	7.1910	7.1410	(0.695)	0.0000	0.0000	0
28/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	8,282.0000	8,748.0000	5.627	0	0	0
28/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	14,009.0000	14,587.0000	4.126	0	0	0
28/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,011.0000	1,841.0000	(8.454)	0	0	0
28/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	11,028.0000	11,556.0000	4.788	0	0	0
28/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	2,717.0000	2,497.0000	(8.097)	0	0	0
28/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	3,677.0000	3,395.0000	(7.669)	0	0	0
28/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	4,964.0000	4,607.0000	(7.192)	0	0	0
28/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,845.0000	6,237.0000	6.707	0	0	0
28/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	1,579.0000	1,444.0000	(8.550)	0	0	0
28/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,467.0000	2,692.0000	9.120	0	0	0
28/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	9,088.0000	8,565.0000	(5.755)	0	0	0
28/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,797.0000	4,104.0000	8.085	0	0	0
28/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	6,658.0000	6,217.0000	(6.624)	0	0	0
28/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	17,247.0000	17,860.0000	3.554	0	0	0
28/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	23,992.0000	24,652.0000	2.751	0	0	0
28/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,039.0000	950.0000	(8.566)	0	0	0
28/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	20,599.0000	21,238.0000	3.102	0	0	0
28/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	27,440.0000	28,114.0000	2.456	0	0	0
28/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,279.0000	1,170.0000	(8.522)	0	0	0
28/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	870.0000	796.0000	(8.506)	0	0	0
28/12/2005	R201	2006/02/02			Bond Future	7.4630	7.4060	(0.764)	0.0000	0.0000	0
28/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	9,445.0000	7,650.0000	(19.005)	0	0	0
28/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	11,935.0000	13,990.0000	17.218	0	0	0
28/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	215.0000	141.0000	(34.419)	0	0	0
28/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	82,510.0000	86,331.0000	4.631	0	0	0
28/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	31.0000	19.0000	(38.710)	0	0	0
28/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	97,519.0000	101,357.0000	3.936	0	0	0
28/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	67,286.0000	71,062.0000	5.612	0	0	0
28/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	80.0000	51.0000	(36.250)	0	0	0

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28/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	19,039.0000	16,279.0000	(14.497)	0	0	0
28/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	49,659.0000	45,892.0000	(7.586)	0	0	0
28/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	32,907.0000	29,426.0000	(10.578)	0	0	0
28/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	112,259.0000	116,106.0000	3.427	0	0	0
28/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	25.0000	37.0000	48.000	0	0	0
28/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	23,161.0000	26,054.0000	12.491	0	0	0
28/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	4,040.0000	3,083.0000	(23.688)	0	0	0
28/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	51,979.0000	55,647.0000	7.057	0	0	0
28/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	574.0000	393.0000	(31.533)	0	0	0
28/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	1,521.0000	1,092.0000	(28.205)	0	0	0
28/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	36,944.0000	40,365.0000	9.260	0	0	0
28/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	67,499.0000	63,661.0000	(5.686)	0	0	0
28/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	207.0000	291.0000	40.580	0	0	0
28/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,118.0000	1,488.0000	33.095	0	0	0
28/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	4,562.0000	5,652.0000	23.893	0	0	0
28/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
28/12/2005	R201	2006/05/04			Bond Future	7.4730	7.4140	(0.790)	0.0000	0.0000	0
28/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	20,532.0000	22,556.0000	9.858	0	0	0
28/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	4,096.0000	3,566.0000	(12.939)	0	0	0
28/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	110,594.0000	114,312.0000	3.362	0	0	0
28/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	18,755.0000	16,882.0000	(9.987)	0	0	0
28/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	97,004.0000	100,615.0000	3.723	0	0	0
28/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	2,926.0000	2,538.0000	(13.260)	0	0	0
28/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	69,138.0000	72,505.0000	4.870	0	0	0
28/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	83,030.0000	86,539.0000	4.226	0	0	0
28/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	1,222.0000	1,043.0000	(14.648)	0	0	0
28/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	2,125.0000	1,839.0000	(13.459)	0	0	0
28/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	8,398.0000	7,391.0000	(11.991)	0	0	0
28/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	12,654.0000	11,257.0000	(11.040)	0	0	0
28/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	30,712.0000	33,213.0000	8.143	0	0	0
28/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	5,827.0000	5,097.0000	(12.528)	0	0	0
28/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	55,510.0000	58,677.0000	5.705	0	0	0
28/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	42,423.0000	45,313.0000	6.812	0	0	0
28/12/2005	R201	2006/08/03			Bond Future	7.4810	7.4200	(0.815)	0.0000	0.0000	0

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28/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	19,589.0000	18,040.0000	(7.907)	0	0	0
28/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	26,851.0000	28,884.0000	7.571	0	0	0
28/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	36,738.0000	39,128.0000	6.506	0	0	0
28/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	25,628.0000	23,723.0000	(7.433)	0	0	0
28/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	85,885.0000	89,143.0000	3.793	0	0	0
28/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	9,701.0000	8,876.0000	(8.504)	0	0	0
28/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	7,970.0000	7,290.0000	(8.532)	0	0	0
28/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	99,037.0000	102,409.0000	3.405	0	0	0
28/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	6,636.0000	6,070.0000	(8.529)	0	0	0
28/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	72,853.0000	75,966.0000	4.273	0	0	0
28/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	4,684.0000	4,256.0000	(9.137)	0	0	0
28/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	111,301.0000	114,811.0000	3.154	0	0	0
28/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	14,974.0000	13,730.0000	(8.308)	0	0	0
28/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	47,749.0000	50,444.0000	5.644	0	0	0
28/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	60,078.0000	63,007.0000	4.875	0	0	0
28/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	11,971.0000	10,961.0000	(8.437)	0	0	0
28/12/2005	R203	2006/02/02			Bond Future	7.4670	7.4110	(0.750)	0.0000	0.0000	0
28/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	42,194.0000	46,388.0000	9.940	0	0	0
28/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	60,202.0000	64,623.0000	7.344	0	0	0
28/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	96,061.0000	100,539.0000	4.662	0	0	0
28/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	797.0000	513.0000	(35.634)	0	0	0
28/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	113,400.0000	117,879.0000	3.950	0	0	0
28/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	15.0000	7.0000	(53.333)	0	0	0
28/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	132.0000	74.0000	(43.939)	0	0	0
28/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	78,302.0000	82,773.0000	5.710	0	0	0
28/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	22,117.0000	18,842.0000	(14.808)	0	0	0
28/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,201.0000	1,603.0000	33.472	0	0	0
28/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	39,330.0000	35,254.0000	(10.364)	0	0	0
28/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	4,622.0000	5,825.0000	26.028	0	0	0
28/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	12,536.0000	14,958.0000	19.320	0	0	0
28/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	3,326.0000	2,399.0000	(27.871)	0	0	0
28/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	25,579.0000	29,131.0000	13.886	0	0	0
28/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	9,908.0000	7,852.0000	(20.751)	0	0	0

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28/12/2005	R203	2006/05/04			Bond Future	7.4750	7.4160	(0.789)	0.0000	0.0000	0
28/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	3,719.0000	3,107.0000	(16.456)	0	0	0
28/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	47,364.0000	50,981.0000	7.637	0	0	0
28/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	7,170.0000	6,140.0000	(14.365)	0	0	0
28/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	62,339.0000	66,375.0000	6.474	0	0	0
28/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	8,270.0000	9,452.0000	14.293	0	0	0
28/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	46,467.0000	43,000.0000	(7.461)	0	0	0
28/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	32,235.0000	29,362.0000	(8.913)	0	0	0
28/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	773.0000	611.0000	(20.957)	0	0	0
28/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	94,929.0000	99,415.0000	4.726	0	0	0
28/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	1,772.0000	1,441.0000	(18.679)	0	0	0
28/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	111,597.0000	116,173.0000	4.100	0	0	0
28/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	308.0000	237.0000	(23.052)	0	0	0
28/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	78,376.0000	82,693.0000	5.508	0	0	0
28/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	14,365.0000	16,139.0000	12.349	0	0	0
28/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	20,994.0000	18,776.0000	(10.565)	0	0	0
28/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	22,955.0000	25,385.0000	10.586	0	0	0
28/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	12,745.0000	11,166.0000	(12.389)	0	0	0
28/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	34,057.0000	37,126.0000	9.011	0	0	0
28/12/2005	R203	2006/08/03			Bond Future	7.4790	7.4190	(0.802)	0.0000	0.0000	0
28/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	65,516.0000	69,258.0000	5.712	0	0	0
28/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	111,016.0000	115,437.0000	3.982	0	0	0
28/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	8,034.0000	7,121.0000	(11.364)	0	0	0
28/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	2,806.0000	2,417.0000	(13.863)	0	0	0
28/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	12,685.0000	11,392.0000	(10.193)	0	0	0
28/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	1,544.0000	1,310.0000	(15.155)	0	0	0
28/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	95,359.0000	99,625.0000	4.474	0	0	0
28/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	19,164.0000	17,424.0000	(9.080)	0	0	0
28/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	51,894.0000	48,690.0000	(6.174)	0	0	0
28/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	80,088.0000	84,131.0000	5.048	0	0	0
28/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	51,992.0000	55,354.0000	6.466	0	0	0
28/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	39,856.0000	42,771.0000	7.314	0	0	0
28/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	4,861.0000	4,249.0000	(12.590)	0	0	0
28/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	13,968.0000	15,419.0000	10.388	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
28/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	20,747.0000	22,672.0000	9.278	0	0	0
28/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	38,659.0000	35,929.0000	(7.062)	0	0	0
28/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	29,385.0000	31,810.0000	8.253	0	0	0
28/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	27,762.0000	25,532.0000	(8.033)	0	0	0
28/12/2005	R204	2006/02/02			Bond Future	7.4410	7.3800	(0.820)	0.0000	0.0000	0
28/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	755.0000	467.0000	(38.146)	0	0	0
28/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	46,548.0000	51,427.0000	10.482	0	0	0
28/12/2005	R204	2006/05/04			Bond Future	7.4480	7.3850	(0.846)	0.0000	0.0000	0
28/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	7,219.0000	6,112.0000	(15.335)	0	0	0
28/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	51,887.0000	56,048.0000	8.019	0	0	0
28/12/2005	R204	2006/08/03			Bond Future	7.4530	7.3880	(0.872)	0.0000	0.0000	0
28/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	13,061.0000	11,626.0000	(10.987)	0	0	0
28/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	56,776.0000	60,706.0000	6.922	0	0	0
28/12/2005	R207	2006/02/02			Bond Future	7.4060	7.3420	(0.864)	0.0000	0.0000	0
28/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	49,560.0000	54,779.0000	10.531	0	0	0
28/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	643.0000	386.0000	(39.969)	0	0	0
28/12/2005	R207	2006/05/04			Bond Future	7.4130	7.3470	(0.890)	0.0000	0.0000	0
28/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	6,775.0000	5,680.0000	(16.162)	0	0	0
28/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	54,624.0000	59,114.0000	8.220	0	0	0
28/12/2005	R207	2006/08/03			Bond Future	7.4170	7.3500	(0.903)	0.0000	0.0000	0
28/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	12,549.0000	11,122.0000	(11.371)	0	0	0
28/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	59,572.0000	63,751.0000	7.015	0	0	0

**Grand Total:**

**2,374**