



Derivatives High/Low Report

High/Low for 21/12/2005

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
21/12/2005	GOVI 2006/02/02			jGovi	236.2660	236.1350	(0.055)	0.0000	0.0000	506
21/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	5,854.0000	5,883.0000	0.495	0	0	0
21/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	68,514.0000	67,233.0000	(1.870)	0	0	0
21/12/2005	GOVI 2006/05/04			jGovi	240.5090	240.3700	(0.058)	0.0000	0.0000	220
21/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	107,310.0000	105,980.0000	(1.239)	0	0	0
21/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	2,220.0000	2,280.0000	2.703	0	0	0
21/12/2005	GOVI 2006/08/03			jGovi	244.8560	244.7180	(0.056)	0.0000	0.0000	0
21/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	2,136.0000	2,186.0000	2.341	0	0	0
21/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	150,696.0000	149,366.0000	(0.883)	0	0	0
21/12/2005	GOVI 2006/11/02			jGovi	249.2730	249.1440	(0.052)	0.0000	0.0000	0
21/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	1,356.0000	1,385.0000	2.139	0	0	0
21/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	194,086.0000	192,825.0000	(0.650)	0	0	0
21/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
21/12/2005	J153 2010/08/31			jSwap	7.3390	7.3550	0.218	0.0000	0.0000	0
21/12/2005	J157 2015/09/15			jSwap	7.5480	7.5560	0.106	0.0000	0.0000	0
21/12/2005	J186 2026/12/21			jSwap	7.1260	7.1300	0.056	0.0000	0.0000	0
21/12/2005	J194 2008/02/28			jSwap	7.2360	7.2550	0.263	0.0000	0.0000	0

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21/12/2005	J201	2014/12/22			jSwap	7.4850	7.5310	0.615	0.0000	0.0000	0
21/12/2005	J203	2017/09/15			jSwap	7.5110	7.5200	0.120	0.0000	0.0000	0
21/12/2005	J204	2018/12/21			jSwap	7.4730	7.5110	0.508	0.0000	0.0000	0
21/12/2005	J207	2020/01/15			jSwap	7.4490	7.4600	0.148	0.0000	0.0000	0
21/12/2005	JBAR	2005/03/16			jBar	7.0570	7.0500	(0.099)	0.0000	0.0000	0
21/12/2005	JFRA	2006/02/02			jFra	7.1230	7.1230	-	0.0000	0.0000	0
21/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	502.0000	498.0000	(0.797)	0	0	0
21/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	191.0000	187.0000	(2.094)	0	0	0
21/12/2005	JFRA	2006/05/04			jFra	7.0370	7.0340	(0.043)	0.0000	0.0000	0
21/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	806.0000	799.0000	(0.868)	0	0	0
21/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	715.0000	716.0000	0.140	0	0	0
21/12/2005	JFRA	2006/08/03			jFra	7.1420	7.1450	0.042	0.0000	0.0000	0
21/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	918.0000	912.0000	(0.654)	0	0	0
21/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,266.0000	1,267.0000	0.079	0	0	0
21/12/2005	JFRA	2006/11/02			jFra	7.2150	7.2230	0.111	0.0000	0.0000	0
21/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,102.0000	1,092.0000	(0.907)	0	0	0
21/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,629.0000	1,638.0000	0.552	0	0	0
21/12/2005	JFRA	2007/02/01			jFra	7.2820	7.2940	0.165	0.0000	0.0000	500
21/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,817.0000	1,799.0000	(0.991)	0	0	0
21/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,284.0000	1,295.0000	0.857	0	0	0
21/12/2005	JFRA	2007/05/03			jFra	7.3450	7.3560	0.150	0.0000	0.0000	0
21/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,923.0000	1,906.0000	(0.884)	0	0	0
21/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,543.0000	1,554.0000	0.713	0	0	0

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21/12/2005	JFRA	2007/08/02			jFra	7.3910	7.4150	0.325	0.0000	0.0000	0
21/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,747.0000	1,773.0000	1.488	0	0	0
21/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,013.0000	1,981.0000	(1.590)	0	0	0
21/12/2005	JFRA	2007/11/01			jFra	7.4550	7.4860	0.416	0.0000	0.0000	0
21/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,056.0000	2,094.0000	1.848	0	0	0
21/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,174.0000	2,131.0000	(1.978)	0	0	0
21/12/2005	JN02	2006/02/02			jNote	7.2450	7.2560	0.152	0.0000	0.0000	0
21/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,492.0000	3,355.0000	(3.923)	0	0	0
21/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	3,404.0000	3,462.0000	1.704	0	0	0
21/12/2005	JN05	2006/02/02			jNote	7.5290	7.5360	0.093	0.0000	0.0000	0
21/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	12,706.0000	12,430.0000	(2.172)	0	0	0
21/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	3,530.0000	3,546.0000	0.453	0	0	0
21/12/2005	JN10	2006/02/02			jNote	7.6140	7.6340	0.263	0.0000	0.0000	0
21/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	2,583.0000	2,742.0000	6.156	0	0	0
21/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	29,529.0000	28,278.0000	(4.237)	0	0	0
21/12/2005	JROD	2005/12/30			jRod	6.6670	6.6660	(0.015)	0.0000	0.0000	0
21/12/2005	JROD	2006/01/31			jRod	6.7580	6.7490	(0.133)	0.0000	0.0000	0
21/12/2005	JROD	2006/02/28			jRod	6.8810	6.8690	(0.174)	0.0000	0.0000	0
21/12/2005	JROD	2006/03/31			jRod	6.8840	6.8780	(0.087)	0.0000	0.0000	0
21/12/2005	JROD	2006/04/28			jRod	6.9610	6.9560	(0.072)	0.0000	0.0000	0
21/12/2005	JROD	2006/05/31			jRod	7.0490	7.0460	(0.043)	0.0000	0.0000	0
21/12/2005	JROD	2006/06/30			jRod	6.9970	6.9960	(0.014)	0.0000	0.0000	0
21/12/2005	JROD	2006/07/31			jRod	7.0510	7.0500	(0.014)	0.0000	0.0000	0

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21/12/2005	JROD	2006/08/31			jRod	7.1010	7.1000	(0.014)	0.0000	0.0000	0
21/12/2005	R153	2006/02/02			Bond Future	7.3640	7.3830	0.258	0.0000	0.0000	267
21/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	5,393.0000	5,661.0000	4.969	0	0	0
21/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	9,096.0000	8,544.0000	(6.069)	0	0	0
21/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	7,830.0000	7,317.0000	(6.552)	0	0	0
21/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	6,278.0000	6,584.0000	4.874	0	0	0
21/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	15,525.0000	16,131.0000	3.903	0	0	1
21/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	7,269.0000	7,616.0000	4.774	0	0	0
21/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	6,665.0000	6,192.0000	(7.097)	0	0	0
21/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	1,885.0000	1,671.0000	(11.353)	0	0	0
21/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,649.0000	4,264.0000	(8.281)	0	0	0
21/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	37,759.0000	36,950.0000	(2.143)	0	0	1
21/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	293.0000	303.0000	3.413	0	0	0
21/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,437.0000	1,261.0000	(12.248)	0	0	0
21/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	17,268.0000	17,911.0000	3.724	0	0	0
21/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	46.0000	47.0000	2.174	0	0	0
21/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	68,058.0000	67,238.0000	(1.205)	0	0	0
21/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	19.0000	19.0000	-	0	0	0
21/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	58,008.0000	57,189.0000	(1.412)	0	0	0
21/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	47,886.0000	47,070.0000	(1.704)	0	0	0
21/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	116.0000	118.0000	1.724	0	0	0
21/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	347.0000	289.0000	(16.715)	0	0	0
21/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	27,201.0000	27,963.0000	2.801	0	0	0
21/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	18,455.0000	17,734.0000	(3.907)	0	0	1
21/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	27,786.0000	27,001.0000	(2.825)	0	0	0
21/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	1,619.0000	1,699.0000	4.941	0	0	0
21/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	20,242.0000	19,504.0000	(3.646)	0	0	1
21/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	741.0000	775.0000	4.588	0	0	0
21/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	1,949.0000	2,047.0000	5.028	0	0	1
21/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	10,457.0000	9,869.0000	(5.623)	0	0	0
21/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	9,579.0000	10,013.0000	4.531	0	0	1
21/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	4,609.0000	4,840.0000	5.012	0	0	0
21/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	906.0000	949.0000	4.746	0	0	0
21/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	3,918.0000	4,116.0000	5.054	0	0	0

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21/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	11,907.0000	11,286.0000	(5.215)	0	0	0
21/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	10,902.0000	11,381.0000	4.394	0	0	0
21/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	3,802.0000	3,462.0000	(8.943)	0	0	0
21/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	12,337.0000	12,859.0000	4.231	0	0	0
21/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	13,439.0000	12,789.0000	(4.837)	0	0	0
21/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	13,880.0000	14,445.0000	4.071	0	0	0
21/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	3,062.0000	2,765.0000	(9.700)	0	0	0
21/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	3,313.0000	3,482.0000	5.101	0	0	0
21/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	15,046.0000	14,369.0000	(4.500)	0	0	0
21/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	2,789.0000	2,931.0000	5.091	0	0	0
21/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	1,339.0000	1,405.0000	4.929	0	0	0
21/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	23,947.0000	23,181.0000	(3.199)	0	0	0
21/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	1,103.0000	1,157.0000	4.896	0	0	0
21/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,424.0000	2,170.0000	(10.479)	0	0	0
21/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	22,075.0000	21,321.0000	(3.416)	0	0	0
21/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	5,603.0000	5,174.0000	(7.657)	0	0	0
21/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	8,368.0000	8,758.0000	4.661	0	0	0
21/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	16,721.0000	16,020.0000	(4.192)	0	0	0
21/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	2,337.0000	2,455.0000	5.049	0	0	0
21/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	25,852.0000	25,076.0000	(3.002)	0	0	0
21/12/2005	R153	2006/05/04			Bond Future	7.3680	7.3890	0.285	0.0000	0.0000	0
21/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	16,022.0000	15,488.0000	(3.333)	0	0	0
21/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	10,634.0000	10,960.0000	3.066	0	0	0
21/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	10,928.0000	10,500.0000	(3.917)	0	0	0
21/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	15,770.0000	16,201.0000	2.733	0	0	0
21/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	2,289.0000	2,380.0000	3.976	0	0	20
21/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	64,781.0000	63,935.0000	(1.306)	0	0	0
21/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	37,712.0000	36,945.0000	(2.034)	0	0	0
21/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	269.0000	282.0000	4.833	0	0	0
21/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	4,068.0000	4,218.0000	3.687	0	0	0
21/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	74,117.0000	73,263.0000	(1.152)	0	0	0
21/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	590.0000	617.0000	4.576	0	0	0
21/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	55,509.0000	54,677.0000	(1.499)	0	0	0
21/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	1,204.0000	1,255.0000	4.236	0	0	0
21/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	46,427.0000	45,619.0000	(1.740)	0	0	0

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21/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	4,246.0000	4,020.0000	(5.323)	0	0	0
21/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	29,879.0000	30,512.0000	2.119	0	0	0
21/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	6,779.0000	7,009.0000	3.393	0	0	0
21/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	22,213.0000	22,750.0000	2.418	0	0	0
21/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	7,032.0000	6,709.0000	(4.593)	0	0	0
21/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	114.0000	119.0000	4.386	0	0	0
21/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	22,286.0000	21,657.0000	(2.822)	0	0	0
21/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	29,586.0000	28,878.0000	(2.393)	0	0	0
21/12/2005	R153	2006/08/03			Bond Future	7.3670	7.3890	0.299	0.0000	0.0000	0
21/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	12,874.0000	12,455.0000	(3.255)	0	0	0
21/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	13,327.0000	13,672.0000	2.589	0	0	0
21/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	18,458.0000	17,952.0000	(2.741)	0	0	0
21/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	17,411.0000	17,843.0000	2.481	0	0	0
21/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	64,583.0000	63,814.0000	(1.191)	0	0	0
21/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	7,744.0000	7,954.0000	2.712	0	0	0
21/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	31,917.0000	31,276.0000	(2.008)	0	0	0
21/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	24,863.0000	24,283.0000	(2.333)	0	0	0
21/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	10,163.0000	10,433.0000	2.657	0	0	0
21/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	8,273.0000	7,950.0000	(3.904)	0	0	0
21/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	22,578.0000	23,106.0000	2.339	0	0	0
21/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	6,207.0000	6,371.0000	2.642	0	0	0
21/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	39,755.0000	39,068.0000	(1.728)	0	0	0
21/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,474.0000	3,556.0000	2.360	0	0	0
21/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	56,174.0000	55,426.0000	(1.332)	0	0	0
21/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	4,159.0000	4,261.0000	2.453	0	0	0
21/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	47,874.0000	47,152.0000	(1.508)	0	0	0
21/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	5,046.0000	5,174.0000	2.537	0	0	0
21/12/2005	R157	2006/02/02			Bond Future	7.5570	7.5660	0.119	0.0000	0.0000	140
21/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	40,143.0000	39,398.0000	(1.856)	0	0	0
21/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	1,387.0000	1,378.0000	(0.649)	0	0	250
21/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	58,485.0000	57,714.0000	(1.318)	0	0	250
21/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	147.0000	126.0000	(14.286)	0	0	0
21/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	70,855.0000	71,596.0000	1.046	0	0	0
21/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	3,272.0000	3,289.0000	0.520	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
21/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	49,169.0000	49,841.0000	1.367	0	0	0
21/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	134,061.0000	133,297.0000	(0.570)	0	0	0
21/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	27.0000	25.0000	(7.407)	0	0	0
21/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	870.0000	779.0000	(10.460)	0	0	0
21/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	115,483.0000	114,716.0000	(0.664)	0	0	0
21/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	77,498.0000	76,724.0000	(0.999)	0	0	0
21/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	30,375.0000	30,867.0000	1.620	0	0	0
21/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	11,556.0000	11,061.0000	(4.283)	0	0	0
21/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	4,028.0000	3,757.0000	(6.728)	0	0	0
21/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	578.0000	566.0000	(2.076)	0	0	0
21/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	105.0000	100.0000	(4.762)	0	0	0
21/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	16,398.0000	16,665.0000	1.628	0	0	0
21/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	7,757.0000	7,855.0000	1.263	0	0	0
21/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	23,985.0000	23,321.0000	(2.768)	0	0	0
21/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	96,588.0000	95,817.0000	(0.798)	0	0	0
21/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	244.0000	236.0000	(3.279)	0	0	0
21/12/2005	R157	2006/05/04			Bond Future	7.5680	7.5780	0.132	0.0000	0.0000	0
21/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	1,707.0000	1,715.0000	0.469	0	0	0
21/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	4,088.0000	4,122.0000	0.832	0	0	115
21/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	97,480.0000	96,686.0000	(0.815)	0	0	0
21/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	8,189.0000	8,286.0000	1.185	0	0	0
21/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	5,727.0000	5,785.0000	1.013	0	0	0
21/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	63,145.0000	62,414.0000	(1.158)	0	0	0
21/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	53,579.0000	54,198.0000	1.155	0	0	0
21/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	38,350.0000	38,836.0000	1.267	0	0	0
21/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	80,092.0000	79,322.0000	(0.961)	0	0	0
21/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	132,043.0000	131,225.0000	(0.619)	0	0	0
21/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	11,681.0000	11,340.0000	(2.919)	0	0	0
21/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	5,460.0000	5,252.0000	(3.810)	0	0	0
21/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	115,019.0000	114,211.0000	(0.702)	0	0	0
21/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	11,841.0000	11,996.0000	1.309	0	0	0
21/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	46,998.0000	46,325.0000	(1.432)	0	0	0
21/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	2,973.0000	2,992.0000	0.639	0	0	0
21/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	17,881.0000	18,122.0000	1.348	0	0	0
21/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	32,841.0000	32,254.0000	(1.787)	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
21/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	26,517.0000	26,871.0000	1.335	0	0	0
21/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	20,872.0000	20,398.0000	(2.271)	0	0	50
21/12/2005	R157	2006/08/03			Bond Future	7.5760	7.5860	0.132	0.0000	0.0000	0
21/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	16,083.0000	16,234.0000	0.939	0	0	0
21/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	10,968.0000	10,707.0000	(2.380)	0	0	0
21/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	58,611.0000	59,158.0000	0.933	0	0	0
21/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	18,710.0000	18,349.0000	(1.929)	0	0	0
21/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	45,410.0000	45,856.0000	0.982	0	0	0
21/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	85,061.0000	84,365.0000	(0.818)	0	0	0
21/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	53,928.0000	53,322.0000	(1.124)	0	0	0
21/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	12,988.0000	13,100.0000	0.862	0	0	0
21/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	101,371.0000	100,647.0000	(0.714)	0	0	0
21/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	6,259.0000	6,302.0000	0.687	0	0	0
21/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	133,143.0000	132,378.0000	(0.575)	0	0	0
21/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	20,209.0000	20,412.0000	1.005	0	0	0
21/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	117,841.0000	117,095.0000	(0.633)	0	0	0
21/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	69,166.0000	68,509.0000	(0.950)	0	0	0
21/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	28,630.0000	28,174.0000	(1.593)	0	0	0
21/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	10,673.0000	10,757.0000	0.787	0	0	0
21/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	34,793.0000	35,145.0000	1.012	0	0	0
21/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	8,876.0000	8,938.0000	0.699	0	0	0
21/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	40,512.0000	39,974.0000	(1.328)	0	0	0
21/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	26,539.0000	26,809.0000	1.017	0	0	0
21/12/2005	R186	2006/02/02			Bond Future	7.1820	7.1820	-	0.0000	0.0000	0
21/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	14,508.0000	14,298.0000	(1.447)	0	0	0
21/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	183.0000	167.0000	(8.743)	0	0	0
21/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	23,679.0000	23,468.0000	(0.891)	0	0	0
21/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	565.0000	527.0000	(6.726)	0	0	0
21/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	97,589.0000	97,574.0000	(0.015)	0	0	0
21/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	104,917.0000	104,879.0000	(0.036)	0	0	0
21/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	62,028.0000	61,958.0000	(0.113)	0	0	0
21/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	1,688.0000	1,607.0000	(4.799)	0	0	0
21/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	5,307.0000	5,154.0000	(2.883)	0	0	0
21/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	75,488.0000	75,407.0000	(0.107)	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
21/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,509.0000	1,439.0000	(4.639)	0	0	0
21/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	47,397.0000	47,243.0000	(0.325)	0	0	0
21/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	8,105.0000	7,930.0000	(2.159)	0	0	0
21/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	133,990.0000	133,974.0000	(0.012)	0	0	0
21/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	189,579.0000	189,575.0000	(0.002)	0	0	0
21/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	69.0000	61.0000	(11.594)	0	0	0
21/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	162,251.0000	162,244.0000	(0.004)	0	0	0
21/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	26.0000	23.0000	(11.538)	0	0	0
21/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	33,118.0000	32,943.0000	(0.528)	0	0	0
21/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	215,956.0000	215,955.0000	-	0	0	0
21/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	193.0000	176.0000	(8.808)	0	0	0
21/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
21/12/2005	R186	2006/05/04			Bond Future	7.1800	7.1800	-	0.0000	0.0000	0
21/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	37,601.0000	37,481.0000	(0.319)	0	0	0
21/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	28,226.0000	28,105.0000	(0.429)	0	0	0
21/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	110,525.0000	110,448.0000	(0.070)	0	0	0
21/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	6,586.0000	6,509.0000	(1.169)	0	0	0
21/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	17,182.0000	17,070.0000	(0.652)	0	0	0
21/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	59,254.0000	59,141.0000	(0.191)	0	0	0
21/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	10,264.0000	10,170.0000	(0.916)	0	0	0
21/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	83,840.0000	83,746.0000	(0.112)	0	0	0
21/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	215,996.0000	215,972.0000	(0.011)	0	0	0
21/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	8,878.0000	8,799.0000	(0.890)	0	0	0
21/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	99,990.0000	99,941.0000	(0.049)	0	0	0
21/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,578.0000	3,529.0000	(1.369)	0	0	0
21/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	68,686.0000	68,607.0000	(0.115)	0	0	0
21/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	20,465.0000	20,355.0000	(0.538)	0	0	0
21/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	45,030.0000	44,920.0000	(0.244)	0	0	0
21/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	137,557.0000	137,496.0000	(0.044)	0	0	0
21/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	190,736.0000	190,697.0000	(0.020)	0	0	0
21/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	1,074.0000	1,049.0000	(2.328)	0	0	0
21/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	2,959.0000	2,910.0000	(1.656)	0	0	0
21/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	4,347.0000	4,286.0000	(1.403)	0	0	0
21/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	164,394.0000	164,345.0000	(0.030)	0	0	0
21/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	2,078.0000	2,038.0000	(1.925)	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
21/12/2005	R186	2006/08/03			Bond Future	7.1770	7.1770	-	0.0000	0.0000	0
21/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	47,551.0000	47,457.0000	(0.198)	0	0	0
21/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	37,841.0000	37,747.0000	(0.248)	0	0	0
21/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	14,139.0000	14,061.0000	(0.552)	0	0	0
21/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	117,789.0000	117,711.0000	(0.066)	0	0	0
21/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	4,616.0000	4,572.0000	(0.953)	0	0	0
21/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	53,528.0000	53,441.0000	(0.163)	0	0	0
21/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	2,931.0000	2,899.0000	(1.092)	0	0	0
21/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	29,541.0000	29,454.0000	(0.295)	0	0	0
21/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	18,720.0000	18,636.0000	(0.449)	0	0	0
21/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	143,725.0000	143,654.0000	(0.049)	0	0	0
21/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	242,164.0000	242,132.0000	(0.013)	0	0	0
21/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	10,979.0000	10,909.0000	(0.638)	0	0	0
21/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	68,773.0000	68,681.0000	(0.134)	0	0	0
21/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	74,777.0000	74,707.0000	(0.094)	0	0	0
21/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	218,628.0000	218,585.0000	(0.020)	0	0	0
21/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	92,198.0000	92,114.0000	(0.091)	0	0	0
21/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	7,106.0000	7,049.0000	(0.802)	0	0	0
21/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	26,592.0000	26,500.0000	(0.346)	0	0	0
21/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	194,991.0000	194,933.0000	(0.030)	0	0	0
21/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	169,530.0000	169,466.0000	(0.038)	0	0	0
21/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	8,720.0000	8,657.0000	(0.722)	0	0	0
21/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	15,812.0000	15,742.0000	(0.443)	0	0	0
21/12/2005	R194	2006/02/02			Bond Future	7.2530	7.2770	0.331	0.0000	0.0000	50
21/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	14,797.0000	15,257.0000	3.109	0	0	0
21/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	24.0000	17.0000	(29.167)	0	0	0
21/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	19,740.0000	20,206.0000	2.361	0	0	0
21/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
21/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	175.0000	139.0000	(20.571)	0	0	0
21/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	162.0000	174.0000	7.407	0	0	0
21/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	10,013.0000	10,445.0000	4.314	0	0	0
21/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	5,872.0000	6,210.0000	5.756	0	0	0
21/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	14,555.0000	14,101.0000	(3.119)	0	0	0
21/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	8.0000	8.0000	-	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
21/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	439.0000	476.0000	8.428	0	0	0
21/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	33,264.0000	32,798.0000	(1.401)	0	0	0
21/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	6,006.0000	5,637.0000	(6.144)	0	0	0
21/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	938.0000	810.0000	(13.646)	0	0	0
21/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	28,595.0000	28,129.0000	(1.630)	0	0	0
21/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	1,218.0000	1,316.0000	8.046	0	0	0
21/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
21/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	23,906.0000	23,440.0000	(1.949)	0	0	0
21/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	10,045.0000	9,615.0000	(4.281)	0	0	0
21/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	19,211.0000	18,748.0000	(2.410)	0	0	0
21/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	21.0000	22.0000	4.762	0	0	0
21/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	58.0000	61.0000	5.172	0	0	0
21/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,840.0000	2,581.0000	(9.120)	0	0	0
21/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	2,898.0000	3,105.0000	7.143	0	0	0
21/12/2005	R194	2006/05/04			Bond Future	7.2450	7.2740	0.400	0.0000	0.0000	0
21/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	445.0000	473.0000	6.292	0	0	0
21/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	192.0000	167.0000	(13.021)	0	0	0
21/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	6,523.0000	6,843.0000	4.906	0	0	0
21/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	17,779.0000	17,323.0000	(2.565)	0	0	0
21/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	668.0000	711.0000	6.437	0	0	0
21/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,295.0000	2,116.0000	(7.800)	0	0	0
21/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	9,711.0000	10,102.0000	4.026	0	0	0
21/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,144.0000	1,037.0000	(9.353)	0	0	0
21/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	17,507.0000	17,981.0000	2.707	0	0	0
21/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	502.0000	446.0000	(11.155)	0	0	0
21/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	13,431.0000	13,874.0000	3.298	0	0	0
21/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	21,755.0000	21,284.0000	(2.165)	0	0	0
21/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	10,300.0000	9,906.0000	(3.825)	0	0	0
21/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	2,705.0000	2,867.0000	5.989	0	0	0
21/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	13,898.0000	13,465.0000	(3.116)	0	0	0
21/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	4,357.0000	4,094.0000	(6.036)	0	0	0
21/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,008.0000	1,075.0000	6.647	0	0	0
21/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	4,271.0000	4,507.0000	5.526	0	0	0
21/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	1,655.0000	1,760.0000	6.344	0	0	0
21/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	7,082.0000	6,745.0000	(4.759)	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
21/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	25,796.0000	25,315.0000	(1.865)	0	0	0
21/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	216.0000	228.0000	5.556	0	0	0
21/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	29,856.0000	29,369.0000	(1.631)	0	0	0
21/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	309.0000	328.0000	6.149	0	0	0
21/12/2005	R194	2006/08/03			Bond Future	7.2220	7.2550	0.457	0.0000	0.0000	0
21/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	8,080.0000	7,767.0000	(3.874)	0	0	0
21/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,783.0000	10,429.0000	(3.283)	0	0	0
21/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	3,938.0000	4,118.0000	4.571	0	0	0
21/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	2,935.0000	3,074.0000	4.736	0	0	0
21/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	13,726.0000	13,339.0000	(2.819)	0	0	0
21/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,689.0000	5,427.0000	(4.605)	0	0	0
21/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,191.0000	2,297.0000	4.838	0	0	0
21/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	5,271.0000	5,502.0000	4.382	0	0	0
21/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	1,731.0000	1,814.0000	4.795	0	0	0
21/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,398.0000	2,246.0000	(6.339)	0	0	0
21/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	9,482.0000	9,823.0000	3.596	0	0	0
21/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,687.0000	3,482.0000	(5.560)	0	0	0
21/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	7,011.0000	7,299.0000	4.108	0	0	0
21/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,936.0000	16,525.0000	(2.427)	0	0	0
21/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	23,641.0000	23,200.0000	(1.865)	0	0	0
21/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,151.0000	1,202.0000	4.431	0	0	0
21/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	20,266.0000	19,838.0000	(2.112)	0	0	0
21/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	27,075.0000	26,624.0000	(1.666)	0	0	0
21/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,410.0000	1,475.0000	4.610	0	0	0
21/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	968.0000	1,010.0000	4.339	0	0	0
21/12/2005	R201	2006/02/02			Bond Future	7.5300	7.5390	0.120	0.0000	0.0000	0
21/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	2,681.0000	2,689.0000	0.298	0	0	0
21/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	33,602.0000	33,006.0000	(1.774)	0	0	0
21/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	1,176.0000	1,167.0000	(0.765)	0	0	0
21/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	10,604.0000	10,187.0000	(3.932)	0	0	0
21/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	48,078.0000	47,465.0000	(1.275)	0	0	0
21/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	12,617.0000	12,803.0000	1.474	0	0	0
21/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	223.0000	215.0000	(3.587)	0	0	0
21/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	78,149.0000	77,539.0000	(0.781)	0	0	0

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21/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	93,084.0000	92,476.0000	(0.653)	0	0	0
21/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	107,776.0000	107,171.0000	(0.561)	0	0	0
21/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	6,124.0000	6,189.0000	1.061	0	0	0
21/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	512.0000	501.0000	(2.148)	0	0	0
21/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	20,742.0000	20,204.0000	(2.594)	0	0	0
21/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	99.0000	94.0000	(5.051)	0	0	0
21/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	63,080.0000	62,466.0000	(0.973)	0	0	0
21/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	54,177.0000	54,751.0000	1.059	0	0	0
21/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	4,104.0000	3,856.0000	(6.043)	0	0	0
21/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	33.0000	27.0000	(18.182)	0	0	0
21/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	72,010.0000	72,607.0000	0.829	0	0	0
21/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	222.0000	194.0000	(12.613)	0	0	0
21/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,061.0000	963.0000	(9.237)	0	0	0
21/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	37,353.0000	37,858.0000	1.352	0	0	0
21/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	23,085.0000	23,440.0000	1.538	0	0	0
21/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	27.0000	25.0000	(7.407)	0	0	0
21/12/2005	R201	2006/05/04			Bond Future	7.5410	7.5510	0.133	0.0000	0.0000	0
21/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	21,494.0000	21,757.0000	1.224	0	0	0
21/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	5,098.0000	5,144.0000	0.902	0	0	0
21/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	10,081.0000	10,199.0000	1.171	0	0	0
21/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	106,524.0000	105,876.0000	(0.608)	0	0	0
21/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	93,138.0000	92,497.0000	(0.688)	0	0	0
21/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	14,838.0000	15,019.0000	1.220	0	0	0
21/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	3,700.0000	3,727.0000	0.730	0	0	0
21/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	28,427.0000	27,953.0000	(1.667)	0	0	0
21/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	65,670.0000	65,060.0000	(0.929)	0	0	0
21/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	79,335.0000	78,706.0000	(0.793)	0	0	0
21/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	18,803.0000	18,410.0000	(2.090)	0	0	0
21/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	1,622.0000	1,629.0000	0.432	0	0	0
21/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	7,126.0000	7,201.0000	1.052	0	0	0
21/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	52,341.0000	51,760.0000	(1.110)	0	0	0
21/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	39,637.0000	39,100.0000	(1.355)	0	0	0
21/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	2,728.0000	2,743.0000	0.550	0	0	0
21/12/2005	R201	2006/08/03			Bond Future	7.5510	7.5600	0.119	0.0000	0.0000	0

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21/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	16,837.0000	16,972.0000	0.802	0	0	0
21/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	21,819.0000	21,999.0000	0.825	0	0	0
21/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	34,472.0000	34,075.0000	(1.152)	0	0	0
21/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	45,116.0000	44,675.0000	(0.977)	0	0	0
21/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	82,527.0000	82,004.0000	(0.634)	0	0	0
21/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	28,265.0000	28,499.0000	0.828	0	0	0
21/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	11,035.0000	11,109.0000	0.671	0	0	0
21/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	24,991.0000	24,649.0000	(1.368)	0	0	0
21/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	57,154.0000	56,678.0000	(0.833)	0	0	0
21/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	9,109.0000	9,163.0000	0.593	0	0	0
21/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	95,520.0000	94,983.0000	(0.562)	0	0	0
21/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	7,616.0000	7,655.0000	0.512	0	0	0
21/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	13,543.0000	13,643.0000	0.738	0	0	0
21/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	69,690.0000	69,188.0000	(0.720)	0	0	0
21/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	5,448.0000	5,475.0000	0.496	0	0	0
21/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	107,568.0000	107,019.0000	(0.510)	0	0	0
21/12/2005	R203	2006/02/02			Bond Future	7.5390	7.5480	0.119	0.0000	0.0000	11
21/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	90,346.0000	89,633.0000	(0.789)	0	0	0
21/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
21/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	107,680.0000	106,967.0000	(0.662)	0	0	0
21/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	65.0000	63.0000	(3.077)	0	0	0
21/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	72,631.0000	71,917.0000	(0.983)	0	0	0
21/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	27,213.0000	27,661.0000	1.646	0	0	0
21/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,105.0000	999.0000	(9.593)	0	0	0
21/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	44,955.0000	45,562.0000	1.350	0	0	0
21/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	3,996.0000	3,732.0000	(6.607)	0	0	0
21/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	37,380.0000	36,682.0000	(1.867)	0	0	0
21/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	10,668.0000	10,202.0000	(4.368)	0	0	0
21/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	22,071.0000	21,446.0000	(2.832)	0	0	0
21/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	54,738.0000	54,024.0000	(1.304)	0	0	0
21/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	389.0000	387.0000	(0.514)	0	0	0
21/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	5,539.0000	5,626.0000	1.571	0	0	0
21/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	13,762.0000	14,008.0000	1.788	0	0	0
21/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	1,704.0000	1,719.0000	0.880	0	0	0

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21/12/2005	R203	2006/05/04			Bond Future	7.5480	7.5570	0.119	0.0000	0.0000	0
21/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	7,346.0000	7,123.0000	(3.036)	0	0	0
21/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	51,256.0000	51,735.0000	0.935	0	0	0
21/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	36,415.0000	36,796.0000	1.046	0	0	0
21/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	1,138.0000	1,151.0000	1.142	0	0	0
21/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	89,581.0000	88,892.0000	(0.769)	0	0	0
21/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	2,458.0000	2,488.0000	1.221	0	0	0
21/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	106,060.0000	105,363.0000	(0.657)	0	0	0
21/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	484.0000	489.0000	1.033	0	0	0
21/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	73,349.0000	72,677.0000	(0.916)	0	0	0
21/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	12,831.0000	12,511.0000	(2.494)	0	0	0
21/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	4,892.0000	4,954.0000	1.267	0	0	0
21/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	30,950.0000	30,437.0000	(1.658)	0	0	0
21/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	43,478.0000	42,891.0000	(1.350)	0	0	0
21/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	15,352.0000	15,541.0000	1.231	0	0	0
21/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	57,799.0000	57,160.0000	(1.106)	0	0	0
21/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	20,666.0000	20,245.0000	(2.037)	0	0	0
21/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	8,998.0000	9,112.0000	1.267	0	0	0
21/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	24,418.0000	24,699.0000	1.151	0	0	0
21/12/2005	R203	2006/08/03			Bond Future	7.5540	7.5630	0.119	0.0000	0.0000	0
21/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	105,686.0000	105,019.0000	(0.631)	0	0	0
21/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	3,521.0000	3,562.0000	1.164	0	0	0
21/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	1,995.0000	2,018.0000	1.153	0	0	0
21/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	90,293.0000	89,644.0000	(0.719)	0	0	0
21/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	56,332.0000	56,770.0000	0.778	0	0	0
21/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	75,382.0000	74,759.0000	(0.826)	0	0	0
21/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	5,936.0000	6,004.0000	1.146	0	0	0
21/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	12,625.0000	12,373.0000	(1.996)	0	0	0
21/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	18,871.0000	18,544.0000	(1.733)	0	0	0
21/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	42,564.0000	42,928.0000	0.855	0	0	0
21/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	26,910.0000	26,509.0000	(1.490)	0	0	0
21/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	31,068.0000	31,357.0000	0.930	0	0	0
21/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	9,567.0000	9,673.0000	1.108	0	0	0
21/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	14,763.0000	14,919.0000	1.057	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
21/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	48,290.0000	47,756.0000	(1.106)	0	0	0
21/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	21,846.0000	22,065.0000	1.002	0	0	0
21/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	61,268.0000	60,684.0000	(0.953)	0	0	0
21/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	36,757.0000	36,285.0000	(1.284)	0	0	0
21/12/2005	R204	2006/02/02			Bond Future	7.5130	7.5220	0.120	0.0000	0.0000	0
21/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	1,641.0000	1,652.0000	0.670	0	0	0
21/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	41,378.0000	40,636.0000	(1.793)	0	0	0
21/12/2005	R204	2006/05/04			Bond Future	7.5210	7.5300	0.120	0.0000	0.0000	0
21/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	9,086.0000	9,200.0000	1.255	0	0	0
21/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	47,694.0000	47,065.0000	(1.319)	0	0	0
21/12/2005	R204	2006/08/03			Bond Future	7.5270	7.5370	0.133	0.0000	0.0000	0
21/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	52,839.0000	52,208.0000	(1.194)	0	0	0
21/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	15,186.0000	15,370.0000	1.212	0	0	0
21/12/2005	R207	2006/02/02			Bond Future	7.4780	7.4860	0.107	0.0000	0.0000	0
21/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	44,241.0000	43,565.0000	(1.528)	0	0	0
21/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	1,436.0000	1,435.0000	(0.070)	0	0	0
21/12/2005	R207	2006/05/04			Bond Future	7.4850	7.4940	0.120	0.0000	0.0000	0
21/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	50,350.0000	49,704.0000	(1.283)	0	0	0
21/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	8,545.0000	8,652.0000	1.252	0	0	0
21/12/2005	R207	2006/08/03			Bond Future	7.4910	7.5000	0.120	0.0000	0.0000	0
21/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	14,619.0000	14,773.0000	1.053	0	0	0
21/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	55,500.0000	54,909.0000	(1.065)	0	0	0

Grand Total:

2,385