

# Derivatives High/Low Report

High/Low for 22/12/2005

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
22/12/2005	GOVI 2006/02/02			jGovi	236.1350	236.0150	(0.051)	0.0000	0.0000	506
22/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	67,233.0000	66,043.0000	(1.770)	0	0	0
22/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	5,883.0000	5,893.0000	0.170	0	0	0
22/12/2005	GOVI 2006/05/04			jGovi	240.3700	240.2440	(0.052)	0.0000	0.0000	220
22/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	105,980.0000	104,773.0000	(1.139)	0	0	0
22/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	2,280.0000	2,333.0000	2.325	0	0	0
22/12/2005	GOVI 2006/08/03			jGovi	244.7180	244.5860	(0.054)	0.0000	0.0000	0
22/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	2,186.0000	2,234.0000	2.196	0	0	0
22/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	149,366.0000	148,094.0000	(0.852)	0	0	0
22/12/2005	GOVI 2006/11/02			jGovi	249.1440	249.0090	(0.054)	0.0000	0.0000	0
22/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	192,825.0000	191,506.0000	(0.684)	0	0	0
22/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	1,385.0000	1,416.0000	2.238	0	0	0
22/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
22/12/2005	J153 2010/08/31			jSwap	7.3550	7.3640	0.122	0.0000	0.0000	0
22/12/2005	J157 2015/09/15			jSwap	7.5560	7.5660	0.132	0.0000	0.0000	0
22/12/2005	J186 2026/12/21			jSwap	7.1300	7.1460	0.224	0.0000	0.0000	0
22/12/2005	J194 2008/02/28			jSwap	7.2550	7.2630	0.110	0.0000	0.0000	0

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22/12/2005	J201	2014/12/22			jSwap	7.5310	7.5350	0.053	0.0000	0.0000	0
22/12/2005	J203	2017/09/15			jSwap	7.5200	7.5290	0.120	0.0000	0.0000	0
22/12/2005	J204	2018/12/21			jSwap	7.5110	7.5150	0.053	0.0000	0.0000	0
22/12/2005	J207	2020/01/15			jSwap	7.4600	7.4620	0.027	0.0000	0.0000	0
22/12/2005	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
22/12/2005	JFRA	2006/02/02			jFra	7.1230	7.1200	(0.042)	0.0000	0.0000	0
22/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	498.0000	500.0000	0.402	0	0	0
22/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	187.0000	181.0000	(3.209)	0	0	0
22/12/2005	JFRA	2006/05/04			jFra	7.0340	7.0370	0.043	0.0000	0.0000	0
22/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	799.0000	800.0000	0.125	0	0	0
22/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	716.0000	709.0000	(0.978)	0	0	0
22/12/2005	JFRA	2006/08/03			jFra	7.1450	7.1420	(0.042)	0.0000	0.0000	0
22/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,267.0000	1,261.0000	(0.474)	0	0	0
22/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	912.0000	913.0000	0.110	0	0	0
22/12/2005	JFRA	2006/11/02			jFra	7.2230	7.2260	0.042	0.0000	0.0000	0
22/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,092.0000	1,086.0000	(0.549)	0	0	0
22/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,638.0000	1,640.0000	0.122	0	0	0
22/12/2005	JFRA	2007/02/01			jFra	7.2940	7.3010	0.096	0.0000	0.0000	500
22/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,799.0000	1,788.0000	(0.611)	0	0	0
22/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,295.0000	1,301.0000	0.463	0	0	0
22/12/2005	JFRA	2007/05/03			jFra	7.3560	7.3610	0.068	0.0000	0.0000	0
22/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,906.0000	1,898.0000	(0.420)	0	0	0
22/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,554.0000	1,558.0000	0.257	0	0	0

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22/12/2005	JFRA	2007/08/02			jFra	7.4150	7.4170	0.027	0.0000	0.0000	0
22/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,773.0000	1,774.0000	0.056	0	0	0
22/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,981.0000	1,977.0000	(0.202)	0	0	0
22/12/2005	JFRA	2007/11/01			jFra	7.4860	7.5050	0.254	0.0000	0.0000	0
22/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,094.0000	2,118.0000	1.146	0	0	0
22/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,131.0000	2,105.0000	(1.220)	0	0	0
22/12/2005	JN02	2006/02/02			jNote	7.2560	7.2600	0.055	0.0000	0.0000	0
22/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	3,462.0000	3,460.0000	(0.058)	0	0	0
22/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,355.0000	3,278.0000	(2.295)	0	0	0
22/12/2005	JN05	2006/02/02			jNote	7.5360	7.5480	0.159	0.0000	0.0000	0
22/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	12,430.0000	12,012.0000	(3.363)	0	0	0
22/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	3,546.0000	3,627.0000	2.284	0	0	0
22/12/2005	JN10	2006/02/02			jNote	7.6340	7.6360	0.026	0.0000	0.0000	0
22/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	28,278.0000	28,071.0000	(0.732)	0	0	0
22/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	2,742.0000	2,682.0000	(2.188)	0	0	0
22/12/2005	JROD	2005/12/30			jRod	6.6660	6.6650	(0.015)	0.0000	0.0000	0
22/12/2005	JROD	2006/01/31			jRod	6.7490	6.7480	(0.015)	0.0000	0.0000	0
22/12/2005	JROD	2006/02/28			jRod	6.8690	6.8660	(0.044)	0.0000	0.0000	0
22/12/2005	JROD	2006/03/31			jRod	6.8780	6.8750	(0.044)	0.0000	0.0000	0
22/12/2005	JROD	2006/04/28			jRod	6.9560	6.9500	(0.086)	0.0000	0.0000	0
22/12/2005	JROD	2006/05/31			jRod	7.0460	7.0370	(0.128)	0.0000	0.0000	0
22/12/2005	JROD	2006/06/30			jRod	6.9960	6.9890	(0.100)	0.0000	0.0000	0
22/12/2005	JROD	2006/07/31			jRod	7.0500	7.0420	(0.113)	0.0000	0.0000	0

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22/12/2005	JROD	2006/08/31			jRod	7.1000	7.0920	(0.113)	0.0000	0.0000	0
22/12/2005	R153	2006/02/02			Bond Future	7.3830	7.3930	0.135	0.0000	0.0000	267
22/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	7,616.0000	7,766.0000	1.970	0	0	0
22/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	6,192.0000	5,912.0000	(4.522)	0	0	0
22/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	7,317.0000	7,014.0000	(4.141)	0	0	0
22/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	6,584.0000	6,712.0000	1.944	0	0	0
22/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	8,544.0000	8,220.0000	(3.792)	0	0	0
22/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	67,238.0000	66,806.0000	(0.642)	0	0	0
22/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	775.0000	776.0000	0.129	0	0	0
22/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	27,001.0000	26,571.0000	(1.593)	0	0	0
22/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	36,950.0000	36,515.0000	(1.177)	0	0	1
22/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	118.0000	115.0000	(2.542)	0	0	0
22/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	57,189.0000	56,756.0000	(0.757)	0	0	0
22/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	47.0000	45.0000	(4.255)	0	0	0
22/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	47,070.0000	46,635.0000	(0.924)	0	0	0
22/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	27,963.0000	28,359.0000	1.416	0	0	0
22/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	289.0000	254.0000	(12.111)	0	0	0
22/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	303.0000	299.0000	(1.320)	0	0	0
22/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,261.0000	1,154.0000	(8.485)	0	0	0
22/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	17,911.0000	18,235.0000	1.809	0	0	0
22/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	4,840.0000	4,928.0000	1.818	0	0	0
22/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	19.0000	18.0000	(5.263)	0	0	0
22/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	16,131.0000	16,432.0000	1.866	0	0	1
22/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	2,047.0000	2,072.0000	1.221	0	0	1
22/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	10,013.0000	10,213.0000	1.997	0	0	1
22/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,264.0000	4,033.0000	(5.417)	0	0	0
22/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	5,661.0000	5,768.0000	1.890	0	0	0
22/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	17,734.0000	17,328.0000	(2.289)	0	0	1
22/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	1,699.0000	1,717.0000	1.059	0	0	0
22/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	9,869.0000	9,526.0000	(3.476)	0	0	0
22/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	19,504.0000	19,090.0000	(2.123)	0	0	1
22/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	1,671.0000	1,542.0000	(7.720)	0	0	0
22/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	949.0000	952.0000	0.316	0	0	0
22/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	4,116.0000	4,187.0000	1.725	0	0	0

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22/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	11,286.0000	10,927.0000	(3.181)	0	0	0
22/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	11,381.0000	11,607.0000	1.986	0	0	0
22/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	3,462.0000	3,256.0000	(5.950)	0	0	0
22/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	12,859.0000	13,111.0000	1.960	0	0	0
22/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	12,789.0000	12,415.0000	(2.924)	0	0	0
22/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	14,445.0000	14,722.0000	1.918	0	0	0
22/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	2,765.0000	2,586.0000	(6.474)	0	0	0
22/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	3,482.0000	3,539.0000	1.637	0	0	0
22/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	14,369.0000	13,982.0000	(2.693)	0	0	0
22/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	2,931.0000	2,975.0000	1.501	0	0	0
22/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	1,405.0000	1,417.0000	0.854	0	0	0
22/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	23,181.0000	22,757.0000	(1.829)	0	0	0
22/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	1,157.0000	1,164.0000	0.605	0	0	0
22/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,170.0000	2,016.0000	(7.097)	0	0	0
22/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	21,321.0000	20,902.0000	(1.965)	0	0	0
22/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	5,174.0000	4,918.0000	(4.948)	0	0	0
22/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	8,758.0000	8,933.0000	1.998	0	0	0
22/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	16,020.0000	15,623.0000	(2.478)	0	0	0
22/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	2,455.0000	2,489.0000	1.385	0	0	0
22/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	25,076.0000	24,649.0000	(1.703)	0	0	0
22/12/2005	R153	2006/05/04			Bond Future	7.3890	7.4000	0.149	0.0000	0.0000	0
22/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	10,960.0000	11,110.0000	1.369	0	0	0
22/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	16,201.0000	16,407.0000	1.272	0	0	0
22/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	15,488.0000	15,189.0000	(1.931)	0	0	0
22/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	10,500.0000	10,256.0000	(2.324)	0	0	0
22/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	28,878.0000	28,491.0000	(1.340)	0	0	0
22/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	21,657.0000	21,309.0000	(1.607)	0	0	0
22/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	7,009.0000	7,110.0000	1.441	0	0	0
22/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	4,218.0000	4,281.0000	1.494	0	0	0
22/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	36,945.0000	36,531.0000	(1.121)	0	0	0
22/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	6,709.0000	6,523.0000	(2.772)	0	0	0
22/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	2,380.0000	2,416.0000	1.513	0	0	20
22/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	73,263.0000	72,815.0000	(0.611)	0	0	0
22/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	22,750.0000	23,014.0000	1.160	0	0	0
22/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	45,619.0000	45,188.0000	(0.945)	0	0	0

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22/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	1,255.0000	1,274.0000	1.514	0	0	0
22/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	54,677.0000	54,236.0000	(0.807)	0	0	0
22/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	617.0000	625.0000	1.297	0	0	0
22/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	119.0000	121.0000	1.681	0	0	0
22/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	282.0000	285.0000	1.064	0	0	0
22/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	63,935.0000	63,488.0000	(0.699)	0	0	0
22/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	30,512.0000	30,830.0000	1.042	0	0	0
22/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	4,020.0000	3,887.0000	(3.308)	0	0	0
22/12/2005	R153	2006/08/03			Bond Future	7.3890	7.4020	0.176	0.0000	0.0000	0
22/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	12,455.0000	12,198.0000	(2.063)	0	0	0
22/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	17,843.0000	18,088.0000	1.373	0	0	0
22/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	13,672.0000	13,865.0000	1.412	0	0	0
22/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	17,952.0000	17,643.0000	(1.721)	0	0	0
22/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	31,276.0000	30,886.0000	(1.247)	0	0	0
22/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	7,954.0000	8,066.0000	1.408	0	0	0
22/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	10,433.0000	10,582.0000	1.428	0	0	0
22/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	24,283.0000	23,929.0000	(1.458)	0	0	0
22/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	39,068.0000	38,651.0000	(1.067)	0	0	0
22/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	6,371.0000	6,456.0000	1.334	0	0	0
22/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	47,152.0000	46,715.0000	(0.927)	0	0	0
22/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	5,174.0000	5,240.0000	1.276	0	0	0
22/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	55,426.0000	54,973.0000	(0.817)	0	0	0
22/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	23,106.0000	23,409.0000	1.311	0	0	0
22/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	63,814.0000	63,350.0000	(0.727)	0	0	0
22/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	4,261.0000	4,311.0000	1.173	0	0	0
22/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,556.0000	3,594.0000	1.069	0	0	0
22/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,950.0000	7,751.0000	(2.503)	0	0	0
22/12/2005	R157	2006/02/02			Bond Future	7.5660	7.5760	0.132	0.0000	0.0000	140
22/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	57,714.0000	56,864.0000	(1.473)	0	0	250
22/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	1,378.0000	1,375.0000	(0.218)	0	0	250
22/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	23,321.0000	22,602.0000	(3.083)	0	0	0
22/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	7,855.0000	7,983.0000	1.630	0	0	0
22/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	3,289.0000	3,319.0000	0.912	0	0	0
22/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	39,398.0000	38,581.0000	(2.074)	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
22/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	11,061.0000	10,536.0000	(4.746)	0	0	0
22/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	16,665.0000	16,987.0000	1.932	0	0	0
22/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	126.0000	106.0000	(15.873)	0	0	0
22/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	95,817.0000	94,963.0000	(0.891)	0	0	0
22/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	236.0000	229.0000	(2.966)	0	0	0
22/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,757.0000	3,479.0000	(7.400)	0	0	0
22/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	566.0000	557.0000	(1.590)	0	0	0
22/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	114,716.0000	113,865.0000	(0.742)	0	0	0
22/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	76,724.0000	75,868.0000	(1.116)	0	0	0
22/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	100.0000	95.0000	(5.000)	0	0	0
22/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	25.0000	23.0000	(8.000)	0	0	0
22/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	71,596.0000	72,422.0000	1.154	0	0	0
22/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	779.0000	690.0000	(11.425)	0	0	0
22/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	49,841.0000	50,598.0000	1.519	0	0	0
22/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	133,297.0000	132,449.0000	(0.636)	0	0	0
22/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	30,867.0000	31,435.0000	1.840	0	0	0
22/12/2005	R157	2006/05/04			Bond Future	7.5780	7.5880	0.132	0.0000	0.0000	0
22/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	5,252.0000	5,048.0000	(3.884)	0	0	0
22/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	18,122.0000	18,366.0000	1.346	0	0	0
22/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	96,686.0000	95,893.0000	(0.820)	0	0	0
22/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	4,122.0000	4,156.0000	0.825	0	0	115
22/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	32,254.0000	31,671.0000	(1.808)	0	0	0
22/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	11,996.0000	12,152.0000	1.300	0	0	0
22/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	62,414.0000	61,684.0000	(1.170)	0	0	0
22/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	5,785.0000	5,844.0000	1.020	0	0	0
22/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	8,286.0000	8,383.0000	1.171	0	0	0
22/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	79,322.0000	78,554.0000	(0.968)	0	0	0
22/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	38,836.0000	39,327.0000	1.264	0	0	0
22/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	11,340.0000	11,004.0000	(2.963)	0	0	0
22/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	114,211.0000	113,403.0000	(0.707)	0	0	0
22/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	46,325.0000	45,655.0000	(1.446)	0	0	0
22/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	131,225.0000	130,406.0000	(0.624)	0	0	0
22/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	2,992.0000	3,011.0000	0.635	0	0	0
22/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	20,398.0000	19,929.0000	(2.299)	0	0	50
22/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	26,871.0000	27,229.0000	1.332	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
22/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	1,715.0000	1,724.0000	0.525	0	0	0
22/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	54,198.0000	54,822.0000	1.151	0	0	0
22/12/2005	R157	2006/08/03			Bond Future	7.5860	7.5970	0.145	0.0000	0.0000	0
22/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	68,509.0000	67,795.0000	(1.042)	0	0	0
22/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	13,100.0000	13,232.0000	1.008	0	0	0
22/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	100,647.0000	99,858.0000	(0.784)	0	0	0
22/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	10,757.0000	10,856.0000	0.920	0	0	0
22/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	117,095.0000	116,282.0000	(0.694)	0	0	0
22/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	8,938.0000	9,013.0000	0.839	0	0	0
22/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	20,412.0000	20,644.0000	1.137	0	0	0
22/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	84,365.0000	83,608.0000	(0.897)	0	0	0
22/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	6,302.0000	6,355.0000	0.841	0	0	0
22/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	132,378.0000	131,542.0000	(0.632)	0	0	0
22/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	45,856.0000	46,358.0000	1.095	0	0	0
22/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	53,322.0000	52,666.0000	(1.230)	0	0	0
22/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	18,349.0000	17,962.0000	(2.109)	0	0	0
22/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	59,158.0000	59,769.0000	1.033	0	0	0
22/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	16,234.0000	16,409.0000	1.078	0	0	0
22/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	10,707.0000	10,429.0000	(2.596)	0	0	0
22/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	28,174.0000	27,683.0000	(1.743)	0	0	0
22/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	35,145.0000	35,543.0000	1.132	0	0	0
22/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	26,809.0000	27,116.0000	1.145	0	0	0
22/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	39,974.0000	39,392.0000	(1.456)	0	0	0
22/12/2005	R186	2006/02/02			Bond Future	7.1820	7.1970	0.209	0.0000	0.0000	0
22/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	167.0000	132.0000	(20.958)	0	0	0
22/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	23,468.0000	22,084.0000	(5.897)	0	0	0
22/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,439.0000	1,223.0000	(15.010)	0	0	0
22/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	14,298.0000	14,945.0000	4.525	0	0	0
22/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	97,574.0000	99,570.0000	2.046	0	0	0
22/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	61,958.0000	63,773.0000	2.929	0	0	0
22/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	1,607.0000	1,669.0000	3.858	0	0	0
22/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	75,407.0000	73,438.0000	(2.611)	0	0	0
22/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	527.0000	540.0000	2.467	0	0	0
22/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	104,879.0000	102,861.0000	(1.924)	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
22/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	5,154.0000	5,386.0000	4.501	0	0	0
22/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	47,243.0000	45,445.0000	(3.806)	0	0	0
22/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	7,930.0000	7,182.0000	(9.433)	0	0	0
22/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	32,943.0000	34,226.0000	3.895	0	0	0
22/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
22/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	133,974.0000	131,944.0000	(1.515)	0	0	0
22/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	215,955.0000	213,924.0000	(0.940)	0	0	0
22/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	189,575.0000	187,544.0000	(1.071)	0	0	0
22/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	23.0000	22.0000	(4.348)	0	0	0
22/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	162,244.0000	160,212.0000	(1.252)	0	0	0
22/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	61.0000	61.0000	-	0	0	0
22/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	176.0000	177.0000	0.568	0	0	0
22/12/2005	R186	2006/05/04			Bond Future	7.1800	7.1960	0.223	0.0000	0.0000	0
22/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	37,481.0000	36,171.0000	(3.495)	0	0	0
22/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,529.0000	3,264.0000	(7.509)	0	0	0
22/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	28,105.0000	28,948.0000	2.999	0	0	0
22/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	99,941.0000	101,827.0000	1.887	0	0	0
22/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	68,607.0000	70,222.0000	2.354	0	0	0
22/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	83,746.0000	81,925.0000	(2.174)	0	0	0
22/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	1,049.0000	1,075.0000	2.479	0	0	0
22/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	10,170.0000	10,501.0000	3.255	0	0	0
22/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	6,509.0000	6,712.0000	3.119	0	0	0
22/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	110,448.0000	108,499.0000	(1.765)	0	0	0
22/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	8,799.0000	8,262.0000	(6.103)	0	0	0
22/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	215,972.0000	213,846.0000	(0.984)	0	0	0
22/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	190,697.0000	188,595.0000	(1.102)	0	0	0
22/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	20,355.0000	19,424.0000	(4.574)	0	0	0
22/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	17,070.0000	17,611.0000	3.169	0	0	0
22/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	44,920.0000	46,141.0000	2.718	0	0	0
22/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	59,141.0000	57,531.0000	(2.722)	0	0	0
22/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	2,038.0000	2,088.0000	2.453	0	0	0
22/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	137,496.0000	135,469.0000	(1.474)	0	0	0
22/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	164,345.0000	162,271.0000	(1.262)	0	0	0
22/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	2,910.0000	2,988.0000	2.680	0	0	0
22/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	4,286.0000	4,411.0000	2.916	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/12/2005	R186	2006/08/03			Bond Future	7.1770	7.1930	0.223	0.0000	0.0000	0
22/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	8,657.0000	8,839.0000	2.102	0	0	0
22/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	47,457.0000	46,192.0000	(2.666)	0	0	0
22/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	37,747.0000	38,619.0000	2.310	0	0	0
22/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	15,742.0000	15,082.0000	(4.193)	0	0	0
22/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	74,707.0000	76,184.0000	1.977	0	0	0
22/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	18,636.0000	19,091.0000	2.442	0	0	0
22/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	29,454.0000	28,478.0000	(3.314)	0	0	0
22/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	92,114.0000	90,431.0000	(1.827)	0	0	0
22/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	143,654.0000	141,760.0000	(1.318)	0	0	0
22/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	10,909.0000	11,152.0000	2.228	0	0	0
22/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	53,441.0000	54,602.0000	2.172	0	0	0
22/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	26,500.0000	27,136.0000	2.400	0	0	0
22/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	68,681.0000	67,180.0000	(2.185)	0	0	0
22/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	117,711.0000	115,904.0000	(1.535)	0	0	0
22/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	14,061.0000	14,392.0000	2.354	0	0	0
22/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	169,466.0000	167,510.0000	(1.154)	0	0	0
22/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	194,933.0000	192,934.0000	(1.025)	0	0	0
22/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	2,899.0000	2,959.0000	2.070	0	0	0
22/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	7,049.0000	7,187.0000	1.958	0	0	0
22/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	242,132.0000	240,055.0000	(0.858)	0	0	0
22/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	4,572.0000	4,665.0000	2.034	0	0	0
22/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	218,585.0000	216,540.0000	(0.936)	0	0	0
22/12/2005	R194	2006/02/02			Bond Future	7.2770	7.2880	0.151	0.0000	0.0000	50
22/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	22.0000	22.0000	-	0	0	0
22/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
22/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	28,129.0000	27,915.0000	(0.761)	0	0	0
22/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
22/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	23,440.0000	23,226.0000	(0.913)	0	0	0
22/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	32,798.0000	32,584.0000	(0.652)	0	0	0
22/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	61.0000	60.0000	(1.639)	0	0	0
22/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	6,210.0000	6,358.0000	2.383	0	0	0
22/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	18,748.0000	18,533.0000	(1.147)	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
22/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	20,206.0000	20,419.0000	1.054	0	0	0
22/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	17.0000	14.0000	(17.647)	0	0	0
22/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	15,257.0000	15,468.0000	1.383	0	0	0
22/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	139.0000	121.0000	(12.950)	0	0	0
22/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	810.0000	744.0000	(8.148)	0	0	0
22/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	10,445.0000	10,640.0000	1.867	0	0	0
22/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	174.0000	175.0000	0.575	0	0	0
22/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	14,101.0000	13,888.0000	(1.511)	0	0	0
22/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	5,637.0000	5,455.0000	(3.229)	0	0	0
22/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	1,316.0000	1,347.0000	2.356	0	0	0
22/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	476.0000	484.0000	1.681	0	0	0
22/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	9,615.0000	9,409.0000	(2.142)	0	0	0
22/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,581.0000	2,448.0000	(5.153)	0	0	0
22/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	3,105.0000	3,187.0000	2.641	0	0	0
22/12/2005	R194	2006/05/04			Bond Future	7.2740	7.2870	0.179	0.0000	0.0000	0
22/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	10,102.0000	10,275.0000	1.713	0	0	0
22/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	6,843.0000	6,982.0000	2.031	0	0	0
22/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,116.0000	2,031.0000	(4.017)	0	0	0
22/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,037.0000	986.0000	(4.918)	0	0	0
22/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	17,323.0000	17,115.0000	(1.201)	0	0	0
22/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	228.0000	231.0000	1.316	0	0	0
22/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	167.0000	155.0000	(7.186)	0	0	0
22/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	17,981.0000	18,192.0000	1.173	0	0	0
22/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	13,874.0000	14,071.0000	1.420	0	0	0
22/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	446.0000	419.0000	(6.054)	0	0	0
22/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	711.0000	726.0000	2.110	0	0	0
22/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	473.0000	482.0000	1.903	0	0	0
22/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	13,465.0000	13,267.0000	(1.470)	0	0	0
22/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,075.0000	1,100.0000	2.326	0	0	0
22/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	25,315.0000	25,097.0000	(0.861)	0	0	0
22/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	328.0000	333.0000	1.524	0	0	0
22/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	29,369.0000	29,149.0000	(0.749)	0	0	0
22/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,745.0000	6,588.0000	(2.328)	0	0	0
22/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	21,284.0000	21,069.0000	(1.010)	0	0	0
22/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	1,760.0000	1,802.0000	2.386	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
22/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	9,906.0000	9,724.0000	(1.837)	0	0	0
22/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	2,867.0000	2,933.0000	2.302	0	0	0
22/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	4,094.0000	3,970.0000	(3.029)	0	0	0
22/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	4,507.0000	4,606.0000	2.197	0	0	0
22/12/2005	R194	2006/08/03			Bond Future	7.2550	7.2710	0.221	0.0000	0.0000	0
22/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,246.0000	2,170.0000	(3.384)	0	0	0
22/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	1,814.0000	1,849.0000	1.929	0	0	0
22/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	19,838.0000	19,627.0000	(1.064)	0	0	0
22/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,525.0000	16,322.0000	(1.228)	0	0	0
22/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,482.0000	3,380.0000	(2.929)	0	0	0
22/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	7,299.0000	7,435.0000	1.863	0	0	0
22/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,475.0000	1,502.0000	1.831	0	0	0
22/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,297.0000	2,344.0000	2.046	0	0	0
22/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	23,200.0000	22,982.0000	(0.940)	0	0	0
22/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,202.0000	1,223.0000	1.747	0	0	0
22/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	13,339.0000	13,147.0000	(1.439)	0	0	0
22/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,429.0000	10,253.0000	(1.688)	0	0	0
22/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,010.0000	1,026.0000	1.584	0	0	0
22/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,074.0000	3,137.0000	2.049	0	0	0
22/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	26,624.0000	26,401.0000	(0.838)	0	0	0
22/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,118.0000	4,202.0000	2.040	0	0	0
22/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,767.0000	7,612.0000	(1.996)	0	0	0
22/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	9,823.0000	9,986.0000	1.659	0	0	0
22/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,427.0000	5,296.0000	(2.414)	0	0	0
22/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	5,502.0000	5,610.0000	1.963	0	0	0
22/12/2005	R201	2006/02/02			Bond Future	7.5390	7.5440	0.066	0.0000	0.0000	0
22/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	47,465.0000	47,100.0000	(0.769)	0	0	0
22/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	12,803.0000	12,849.0000	0.359	0	0	0
22/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	1,167.0000	1,136.0000	(2.656)	0	0	0
22/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	10,187.0000	9,897.0000	(2.847)	0	0	0
22/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	2,689.0000	2,653.0000	(1.339)	0	0	0
22/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	20,204.0000	19,850.0000	(1.752)	0	0	0
22/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	6,189.0000	6,170.0000	(0.307)	0	0	0
22/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	33,006.0000	32,636.0000	(1.121)	0	0	0

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22/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	3,856.0000	3,677.0000	(4.642)	0	0	0
22/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	37,858.0000	38,121.0000	0.695	0	0	0
22/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	23,440.0000	23,595.0000	0.661	0	0	0
22/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	54,751.0000	55,065.0000	0.574	0	0	0
22/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	194.0000	173.0000	(10.825)	0	0	0
22/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	963.0000	891.0000	(7.477)	0	0	0
22/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	62,466.0000	62,111.0000	(0.568)	0	0	0
22/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	27.0000	23.0000	(14.815)	0	0	0
22/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	77,539.0000	77,192.0000	(0.448)	0	0	0
22/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	25.0000	23.0000	(8.000)	0	0	0
22/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	107,171.0000	106,834.0000	(0.314)	0	0	0
22/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	94.0000	88.0000	(6.383)	0	0	0
22/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	92,476.0000	92,134.0000	(0.370)	0	0	0
22/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	215.0000	203.0000	(5.581)	0	0	0
22/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	501.0000	481.0000	(3.992)	0	0	0
22/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	72,607.0000	72,938.0000	0.456	0	0	0
22/12/2005	R201	2006/05/04			Bond Future	7.5510	7.5560	0.066	0.0000	0.0000	0
22/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	15,019.0000	15,072.0000	0.353	0	0	0
22/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	21,757.0000	21,853.0000	0.441	0	0	0
22/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	18,410.0000	18,178.0000	(1.260)	0	0	0
22/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	7,201.0000	7,207.0000	0.083	0	0	0
22/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	51,760.0000	51,438.0000	(0.622)	0	0	0
22/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	10,199.0000	10,224.0000	0.245	0	0	0
22/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	3,727.0000	3,717.0000	(0.268)	0	0	0
22/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	39,100.0000	38,797.0000	(0.775)	0	0	0
22/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	92,497.0000	92,157.0000	(0.368)	0	0	0
22/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	78,706.0000	78,369.0000	(0.428)	0	0	0
22/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	65,060.0000	64,728.0000	(0.510)	0	0	0
22/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	5,144.0000	5,139.0000	(0.097)	0	0	0
22/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	105,876.0000	105,537.0000	(0.320)	0	0	0
22/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	2,743.0000	2,730.0000	(0.474)	0	0	0
22/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	27,953.0000	27,679.0000	(0.980)	0	0	0
22/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	1,629.0000	1,618.0000	(0.675)	0	0	0
22/12/2005	R201	2006/08/03			Bond Future	7.5600	7.5660	0.079	0.0000	0.0000	0

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22/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	34,075.0000	33,791.0000	(0.833)	0	0	0
22/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	28,499.0000	28,637.0000	0.484	0	0	0
22/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	21,999.0000	22,099.0000	0.455	0	0	0
22/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	24,649.0000	24,403.0000	(0.998)	0	0	0
22/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	44,675.0000	44,361.0000	(0.703)	0	0	0
22/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	16,972.0000	17,043.0000	0.418	0	0	0
22/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	5,475.0000	5,479.0000	0.073	0	0	0
22/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	107,019.0000	106,639.0000	(0.355)	0	0	0
22/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	56,678.0000	56,342.0000	(0.593)	0	0	0
22/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	13,643.0000	13,691.0000	0.352	0	0	0
22/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	69,188.0000	68,835.0000	(0.510)	0	0	0
22/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	7,655.0000	7,665.0000	0.131	0	0	0
22/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	9,163.0000	9,182.0000	0.207	0	0	0
22/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	94,983.0000	94,609.0000	(0.394)	0	0	0
22/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	11,109.0000	11,140.0000	0.279	0	0	0
22/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	82,004.0000	81,639.0000	(0.445)	0	0	0
22/12/2005	R203	2006/02/02			Bond Future	7.5480	7.5580	0.132	0.0000	0.0000	11
22/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
22/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	106,967.0000	106,177.0000	(0.739)	0	0	0
22/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	89,633.0000	88,842.0000	(0.882)	0	0	0
22/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	63.0000	62.0000	(1.587)	0	0	0
22/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	71,917.0000	71,125.0000	(1.101)	0	0	0
22/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	45,562.0000	46,247.0000	1.503	0	0	0
22/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	3,732.0000	3,460.0000	(7.288)	0	0	0
22/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	27,661.0000	28,180.0000	1.876	0	0	0
22/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	21,446.0000	20,769.0000	(3.157)	0	0	0
22/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	36,682.0000	35,915.0000	(2.091)	0	0	0
22/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	1,719.0000	1,742.0000	1.338	0	0	0
22/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	54,024.0000	53,234.0000	(1.462)	0	0	0
22/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	387.0000	388.0000	0.258	0	0	0
22/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	5,626.0000	5,739.0000	2.009	0	0	0
22/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	999.0000	894.0000	(10.511)	0	0	0
22/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	10,202.0000	9,708.0000	(4.842)	0	0	0
22/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	14,008.0000	14,305.0000	2.120	0	0	0

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22/12/2005	R203	2006/05/04			Bond Future	7.5570	7.5680	0.146	0.0000	0.0000	0
22/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	12,511.0000	12,143.0000	(2.941)	0	0	0
22/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	7,123.0000	6,870.0000	(3.552)	0	0	0
22/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	51,735.0000	52,338.0000	1.166	0	0	0
22/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	42,891.0000	42,192.0000	(1.630)	0	0	0
22/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	105,363.0000	104,515.0000	(0.805)	0	0	0
22/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	1,151.0000	1,172.0000	1.825	0	0	0
22/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	4,954.0000	5,044.0000	1.817	0	0	0
22/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	88,892.0000	88,056.0000	(0.940)	0	0	0
22/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	15,541.0000	15,792.0000	1.615	0	0	0
22/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	489.0000	498.0000	1.840	0	0	0
22/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	72,677.0000	71,866.0000	(1.116)	0	0	0
22/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	57,160.0000	56,392.0000	(1.344)	0	0	0
22/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	2,488.0000	2,534.0000	1.849	0	0	0
22/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	30,437.0000	29,832.0000	(1.988)	0	0	0
22/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	36,796.0000	37,284.0000	1.326	0	0	0
22/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	9,112.0000	9,270.0000	1.734	0	0	0
22/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	20,245.0000	19,754.0000	(2.425)	0	0	0
22/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	24,699.0000	25,065.0000	1.482	0	0	0
22/12/2005	R203	2006/08/03			Bond Future	7.5630	7.5740	0.145	0.0000	0.0000	0
22/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	105,019.0000	104,209.0000	(0.771)	0	0	0
22/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	2,018.0000	2,052.0000	1.685	0	0	0
22/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	3,562.0000	3,620.0000	1.628	0	0	0
22/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	89,644.0000	88,857.0000	(0.878)	0	0	0
22/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	74,759.0000	74,009.0000	(1.003)	0	0	0
22/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	6,004.0000	6,097.0000	1.549	0	0	0
22/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	56,770.0000	57,321.0000	0.971	0	0	0
22/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	18,544.0000	18,163.0000	(2.055)	0	0	0
22/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	9,673.0000	9,816.0000	1.478	0	0	0
22/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	42,928.0000	43,391.0000	1.079	0	0	0
22/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	12,373.0000	12,080.0000	(2.368)	0	0	0
22/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	60,684.0000	59,983.0000	(1.155)	0	0	0
22/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	36,285.0000	35,725.0000	(1.543)	0	0	0
22/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	14,919.0000	15,126.0000	1.387	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
22/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	22,065.0000	22,349.0000	1.287	0	0	0
22/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	47,756.0000	47,118.0000	(1.336)	0	0	0
22/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	31,357.0000	31,729.0000	1.186	0	0	0
22/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	26,509.0000	26,036.0000	(1.784)	0	0	0
22/12/2005	R204	2006/02/02			Bond Future	7.5220	7.5270	0.066	0.0000	0.0000	0
22/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	40,636.0000	40,193.0000	(1.090)	0	0	0
22/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	1,652.0000	1,627.0000	(1.513)	0	0	0
22/12/2005	R204	2006/05/04			Bond Future	7.5300	7.5360	0.080	0.0000	0.0000	0
22/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	47,065.0000	46,623.0000	(0.939)	0	0	0
22/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	9,200.0000	9,254.0000	0.587	0	0	0
22/12/2005	R204	2006/08/03			Bond Future	7.5370	7.5420	0.066	0.0000	0.0000	0
22/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	52,208.0000	51,863.0000	(0.661)	0	0	0
22/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	15,370.0000	15,433.0000	0.410	0	0	0
22/12/2005	R207	2006/02/02			Bond Future	7.4860	7.4890	0.040	0.0000	0.0000	0
22/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	1,435.0000	1,395.0000	(2.787)	0	0	0
22/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	43,565.0000	43,271.0000	(0.675)	0	0	0
22/12/2005	R207	2006/05/04			Bond Future	7.4940	7.4980	0.053	0.0000	0.0000	0
22/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	49,704.0000	49,379.0000	(0.654)	0	0	0
22/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	8,652.0000	8,661.0000	0.104	0	0	0
22/12/2005	R207	2006/08/03			Bond Future	7.5000	7.5040	0.053	0.0000	0.0000	0
22/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	14,773.0000	14,808.0000	0.237	0	0	0
22/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	54,909.0000	54,615.0000	(0.535)	0	0	0

**Grand Total:**

**2,385**