

Derivatives High/Low Report

High/Low for 27/12/2005

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
27/12/2005	GOVI	2006/02/02			jGovi	236.9850	236.9560	(0.012)	0.0000	0.0000	506
27/12/2005	GOVI	2006/02/02	230.00	Put	jGovi	4,262.0000	3,637.0000	(14.664)	0	0	0
27/12/2005	GOVI	2006/02/02	230.00	Call	jGovi	74,112.0000	73,197.0000	(1.235)	0	0	0
27/12/2005	GOVI	2006/05/04			jGovi	241.2200	241.1880	(0.013)	0.0000	0.0000	220
27/12/2005	GOVI	2006/05/04	230.00	Call	jGovi	113,886.0000	113,464.0000	(0.371)	0	0	0
27/12/2005	GOVI	2006/05/04	230.00	Put	jGovi	1,686.0000	1,584.0000	(6.050)	0	0	0
27/12/2005	GOVI	2006/08/03			jGovi	245.5500	245.5240	(0.011)	0.0000	0.0000	0
27/12/2005	GOVI	2006/08/03	230.00	Put	jGovi	1,739.0000	1,671.0000	(3.910)	0	0	0
27/12/2005	GOVI	2006/08/03	230.00	Call	jGovi	157,239.0000	156,911.0000	(0.209)	0	0	0
27/12/2005	GOVI	2006/11/02			jGovi	249.9430	249.9260	(0.007)	0.0000	0.0000	0
27/12/2005	GOVI	2006/11/02	230.00	Call	jGovi	200,557.0000	200,349.0000	(0.104)	0	0	0
27/12/2005	GOVI	2006/11/02	230.00	Put	jGovi	1,127.0000	1,089.0000	(3.372)	0	0	0
27/12/2005	J152	2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
27/12/2005	J153	2010/08/31			jSwap	7.3050	7.3050	-	0.0000	0.0000	0
27/12/2005	J157	2015/09/15			jSwap	7.4770	7.4820	0.067	0.0000	0.0000	0
27/12/2005	J186	2026/12/21			jSwap	7.0600	7.0660	0.085	0.0000	0.0000	0
27/12/2005	J194	2008/02/28			jSwap	7.2080	7.2090	0.014	0.0000	0.0000	0

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27/12/2005	J201	2014/12/22			jSwap	7.4510	7.4560	0.067	0.0000	0.0000	0
27/12/2005	J203	2017/09/15			jSwap	7.4430	7.4430	-	0.0000	0.0000	0
27/12/2005	J204	2018/12/21			jSwap	7.4310	7.4320	0.013	0.0000	0.0000	0
27/12/2005	J207	2020/01/15			jSwap	7.3810	7.3840	0.041	0.0000	0.0000	0
27/12/2005	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
27/12/2005	JFRA	2006/02/02			jFra	7.1150	7.1170	0.028	0.0000	0.0000	0
27/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	504.0000	487.0000	(3.373)	0	0	0
27/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	174.0000	161.0000	(7.471)	0	0	0
27/12/2005	JFRA	2006/05/04			jFra	7.0290	7.0280	(0.014)	0.0000	0.0000	0
27/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	716.0000	706.0000	(1.397)	0	0	0
27/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	787.0000	774.0000	(1.652)	0	0	0
27/12/2005	JFRA	2006/08/03			jFra	7.1160	7.1080	(0.112)	0.0000	0.0000	0
27/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,224.0000	1,203.0000	(1.716)	0	0	0
27/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	940.0000	939.0000	(0.106)	0	0	0
27/12/2005	JFRA	2006/11/02			jFra	7.2100	7.1910	(0.264)	0.0000	0.0000	0
27/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,101.0000	1,113.0000	1.090	0	0	0
27/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,616.0000	1,581.0000	(2.166)	0	0	0
27/12/2005	JFRA	2007/02/01			jFra	7.2730	7.2690	(0.055)	0.0000	0.0000	500
27/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,268.0000	1,256.0000	(0.946)	0	0	0
27/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,824.0000	1,822.0000	(0.110)	0	0	0
27/12/2005	JFRA	2007/05/03			jFra	7.3670	7.3300	(0.502)	0.0000	0.0000	0
27/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,889.0000	1,930.0000	2.170	0	0	0
27/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,563.0000	1,514.0000	(3.135)	0	0	0

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27/12/2005	JFRA	2007/08/02			jFra	7.3310	7.3860	0.750	0.0000	0.0000	0
27/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,086.0000	2,009.0000	(3.691)	0	0	0
27/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,673.0000	1,730.0000	3.407	0	0	0
27/12/2005	JFRA	2007/11/01			jFra	7.3630	7.4010	0.516	0.0000	0.0000	0
27/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	1,935.0000	1,976.0000	2.119	0	0	0
27/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,295.0000	2,237.0000	(2.527)	0	0	0
27/12/2005	JN02	2006/02/02			jNote	7.2220	7.2250	0.042	0.0000	0.0000	0
27/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	3,077.0000	2,937.0000	(4.550)	0	0	0
27/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,594.0000	3,398.0000	(5.454)	0	0	0
27/12/2005	JN05	2006/02/02			jNote	7.4830	7.4730	(0.134)	0.0000	0.0000	0
27/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	13,874.0000	13,906.0000	0.231	0	0	0
27/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	2,778.0000	2,394.0000	(13.823)	0	0	0
27/12/2005	JN10	2006/02/02			jNote	7.5580	7.5480	(0.132)	0.0000	0.0000	0
27/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	32,695.0000	33,048.0000	1.080	0	0	0
27/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	1,772.0000	1,413.0000	(20.260)	0	0	0
27/12/2005	JROD	2005/12/30			jRod	6.4400	6.6620	3.447	0.0000	0.0000	0
27/12/2005	JROD	2006/01/31			jRod	6.5240	6.7320	3.188	0.0000	0.0000	0
27/12/2005	JROD	2006/02/28			jRod	6.6360	6.8460	3.165	0.0000	0.0000	0
27/12/2005	JROD	2006/03/31			jRod	6.7590	6.8630	1.539	0.0000	0.0000	0
27/12/2005	JROD	2006/04/28			jRod	6.8320	6.9360	1.522	0.0000	0.0000	0
27/12/2005	JROD	2006/05/31			jRod	6.9210	7.0230	1.474	0.0000	0.0000	0
27/12/2005	JROD	2006/06/30			jRod	6.9110	6.9800	0.998	0.0000	0.0000	0
27/12/2005	JROD	2006/07/31			jRod	6.9650	7.0350	1.005	0.0000	0.0000	0

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27/12/2005	JROD	2006/08/31			jRod	7.0150	7.0850	0.998	0.0000	0.0000	0
27/12/2005	R153	2006/02/02			Bond Future	7.3250	7.3260	0.014	0.0000	0.0000	267
27/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	7,279.0000	6,920.0000	(4.932)	0	0	0
27/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	8,528.0000	8,169.0000	(4.210)	0	0	0
27/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	6,199.0000	5,884.0000	(5.081)	0	0	0
27/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	5,292.0000	4,977.0000	(5.952)	0	0	0
27/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	21,529.0000	21,301.0000	(1.059)	0	0	1
27/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	14,039.0000	13,837.0000	(1.439)	0	0	1
27/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	376.0000	290.0000	(22.872)	0	0	0
27/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	2,083.0000	1,837.0000	(11.810)	0	0	0
27/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	39,343.0000	39,246.0000	(0.247)	0	0	1
27/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	5,104.0000	4,762.0000	(6.701)	0	0	0
27/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	193.0000	140.0000	(27.461)	0	0	0
27/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	8,350.0000	8,051.0000	(3.581)	0	0	1
27/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	1,494.0000	1,288.0000	(13.788)	0	0	1
27/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	525.0000	416.0000	(20.762)	0	0	0
27/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	3,789.0000	3,490.0000	(7.891)	0	0	0
27/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	11,321.0000	10,979.0000	(3.021)	0	0	0
27/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	10.0000	6.0000	(40.000)	0	0	0
27/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	1,222.0000	1,037.0000	(15.139)	0	0	0
27/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	69,732.0000	69,685.0000	(0.067)	0	0	0
27/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	19,684.0000	19,434.0000	(1.270)	0	0	1
27/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	27.0000	16.0000	(40.741)	0	0	0
27/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	29,254.0000	29,102.0000	(0.520)	0	0	0
27/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	59,672.0000	59,618.0000	(0.090)	0	0	0
27/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,589.0000	1,375.0000	(13.468)	0	0	0
27/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	25,547.0000	25,505.0000	(0.164)	0	0	0
27/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	49,526.0000	49,458.0000	(0.137)	0	0	0
27/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	71.0000	47.0000	(33.803)	0	0	0
27/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	15,735.0000	15,565.0000	(1.080)	0	0	0
27/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	4,491.0000	4,182.0000	(6.880)	0	0	0
27/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	9,877.0000	9,525.0000	(3.564)	0	0	0
27/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	652.0000	527.0000	(19.172)	0	0	0
27/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	3,179.0000	2,894.0000	(8.965)	0	0	0

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27/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	12,852.0000	12,524.0000	(2.552)	0	0	0
27/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	9,600.0000	9,318.0000	(2.938)	0	0	0
27/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	4,183.0000	3,859.0000	(7.746)	0	0	0
27/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	10,966.0000	10,707.0000	(2.362)	0	0	0
27/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	14,462.0000	14,151.0000	(2.150)	0	0	0
27/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	12,448.0000	12,215.0000	(1.872)	0	0	0
27/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	3,375.0000	3,072.0000	(8.978)	0	0	0
27/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	2,652.0000	2,384.0000	(10.106)	0	0	0
27/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	16,142.0000	15,851.0000	(1.803)	0	0	0
27/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	2,201.0000	1,953.0000	(11.268)	0	0	0
27/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	996.0000	831.0000	(16.566)	0	0	0
27/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	25,335.0000	25,147.0000	(0.742)	0	0	0
27/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	808.0000	663.0000	(17.946)	0	0	0
27/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,676.0000	2,401.0000	(10.277)	0	0	0
27/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	23,415.0000	23,208.0000	(0.884)	0	0	0
27/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	6,136.0000	5,783.0000	(5.753)	0	0	0
27/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	7,217.0000	6,907.0000	(4.295)	0	0	0
27/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	17,886.0000	17,615.0000	(1.515)	0	0	0
27/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	1,818.0000	1,590.0000	(12.541)	0	0	0
27/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	27,283.0000	27,113.0000	(0.623)	0	0	0
27/12/2005	R153	2006/05/04			Bond Future	7.3290	7.3300	0.014	0.0000	0.0000	0
27/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	11,510.0000	11,293.0000	(1.885)	0	0	0
27/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	14,755.0000	14,578.0000	(1.200)	0	0	0
27/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	9,819.0000	9,642.0000	(1.803)	0	0	0
27/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	16,804.0000	16,586.0000	(1.297)	0	0	0
27/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	4,503.0000	4,340.0000	(3.620)	0	0	0
27/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	28,539.0000	28,416.0000	(0.431)	0	0	0
27/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	7,435.0000	7,237.0000	(2.663)	0	0	0
27/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	21,019.0000	20,862.0000	(0.747)	0	0	0
27/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	219.0000	198.0000	(9.589)	0	0	0
27/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	39,026.0000	38,890.0000	(0.348)	0	0	0
27/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	75,691.0000	75,639.0000	(0.069)	0	0	0
27/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	2,005.0000	1,910.0000	(4.738)	0	0	20
27/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	90.0000	80.0000	(11.111)	0	0	0
27/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	66,329.0000	66,267.0000	(0.093)	0	0	0

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27/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	57,010.0000	56,931.0000	(0.139)	0	0	0
27/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	494.0000	455.0000	(7.895)	0	0	0
27/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	47,853.0000	47,748.0000	(0.219)	0	0	0
27/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	1,032.0000	968.0000	(6.202)	0	0	0
27/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	30,751.0000	30,580.0000	(0.556)	0	0	0
27/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	6,164.0000	6,004.0000	(2.596)	0	0	0
27/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	23,269.0000	23,068.0000	(0.864)	0	0	0
27/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	3,634.0000	3,504.0000	(3.577)	0	0	0
27/12/2005	R153	2006/08/03			Bond Future	7.3290	7.3300	0.014	0.0000	0.0000	0
27/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	16,525.0000	16,412.0000	(0.684)	0	0	0
27/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	13,460.0000	13,307.0000	(1.137)	0	0	0
27/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	40,809.0000	40,657.0000	(0.372)	0	0	0
27/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	5,790.0000	5,676.0000	(1.969)	0	0	0
27/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	48,996.0000	48,851.0000	(0.296)	0	0	0
27/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	4,696.0000	4,589.0000	(2.279)	0	0	0
27/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	57,350.0000	57,212.0000	(0.241)	0	0	0
27/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	65,803.0000	65,672.0000	(0.199)	0	0	0
27/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	3,864.0000	3,764.0000	(2.588)	0	0	0
27/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,223.0000	3,130.0000	(2.886)	0	0	0
27/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	8,711.0000	8,577.0000	(1.538)	0	0	0
27/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	21,544.0000	21,449.0000	(0.441)	0	0	0
27/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	7,243.0000	7,124.0000	(1.643)	0	0	0
27/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	25,720.0000	25,558.0000	(0.630)	0	0	0
27/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	9,549.0000	9,425.0000	(1.299)	0	0	0
27/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	19,186.0000	19,025.0000	(0.839)	0	0	0
27/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	12,584.0000	12,461.0000	(0.977)	0	0	0
27/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	32,886.0000	32,729.0000	(0.477)	0	0	0
27/12/2005	R157	2006/02/02			Bond Future	7.4840	7.4890	0.067	0.0000	0.0000	140
27/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	140,251.0000	139,820.0000	(0.307)	0	0	0
27/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	830.0000	659.0000	(20.602)	0	0	250
27/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	50.0000	31.0000	(38.000)	0	0	0
27/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	64,134.0000	63,536.0000	(0.932)	0	0	250
27/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	45,201.0000	44,471.0000	(1.615)	0	0	0
27/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	121,634.0000	121,189.0000	(0.366)	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
27/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	2,125.0000	1,820.0000	(14.353)	0	0	0
27/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	126.0000	84.0000	(33.333)	0	0	0
27/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	25,315.0000	25,112.0000	(0.802)	0	0	0
27/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	320.0000	233.0000	(27.188)	0	0	0
27/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	203.0000	136.0000	(33.005)	0	0	0
27/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	64,706.0000	65,064.0000	0.553	0	0	0
27/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	1,182.0000	925.0000	(21.743)	0	0	0
27/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	43,276.0000	43,445.0000	0.391	0	0	0
27/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	5,173.0000	4,543.0000	(12.179)	0	0	0
27/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	5,528.0000	5,071.0000	(8.267)	0	0	0
27/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	102,675.0000	102,207.0000	(0.456)	0	0	0
27/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	27,961.0000	27,077.0000	(3.162)	0	0	0
27/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	83,445.0000	82,932.0000	(0.615)	0	0	0
27/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	0
27/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	14,084.0000	13,193.0000	(6.326)	0	0	0
27/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	12,721.0000	12,256.0000	(3.655)	0	0	0
27/12/2005	R157	2006/05/04			Bond Future	7.4930	7.4990	0.080	0.0000	0.0000	0
27/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	6,574.0000	6,228.0000	(5.263)	0	0	0
27/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	13,600.0000	13,101.0000	(3.669)	0	0	0
27/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	48,464.0000	48,618.0000	0.318	0	0	0
27/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	51,319.0000	50,630.0000	(1.343)	0	0	0
27/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	9,933.0000	9,744.0000	(1.903)	0	0	0
27/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	34,040.0000	34,040.0000	-	0	0	0
27/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	3,329.0000	3,181.0000	(4.446)	0	0	115
27/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	6,791.0000	6,605.0000	(2.739)	0	0	0
27/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	15,275.0000	15,102.0000	(1.133)	0	0	0
27/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	67,975.0000	67,289.0000	(1.009)	0	0	0
27/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	36,463.0000	35,791.0000	(1.843)	0	0	0
27/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	102,949.0000	102,302.0000	(0.628)	0	0	0
27/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	85,295.0000	84,626.0000	(0.784)	0	0	0
27/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	4,702.0000	4,533.0000	(3.594)	0	0	0
27/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	120,680.0000	120,054.0000	(0.519)	0	0	0
27/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	23,085.0000	22,973.0000	(0.485)	0	0	0
27/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	2,405.0000	2,278.0000	(5.281)	0	0	0
27/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	1,348.0000	1,261.0000	(6.454)	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
27/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	137,914.0000	137,327.0000	(0.426)	0	0	0
27/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	23,668.0000	23,056.0000	(2.586)	0	0	50
27/12/2005	R157	2006/08/03			Bond Future	7.5000	7.5060	0.080	0.0000	0.0000	0
27/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	18,003.0000	17,877.0000	(0.700)	0	0	0
27/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	122,970.0000	122,329.0000	(0.521)	0	0	0
27/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	57,885.0000	57,271.0000	(1.061)	0	0	0
27/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	43,951.0000	43,367.0000	(1.329)	0	0	0
27/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	23,814.0000	23,718.0000	(0.403)	0	0	0
27/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	14,280.0000	14,135.0000	(1.015)	0	0	0
27/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	73,527.0000	72,893.0000	(0.862)	0	0	0
27/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	5,473.0000	5,345.0000	(2.339)	0	0	0
27/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	31,473.0000	30,941.0000	(1.690)	0	0	0
27/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	31,473.0000	31,429.0000	(0.140)	0	0	0
27/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	106,301.0000	105,658.0000	(0.605)	0	0	0
27/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	7,841.0000	7,688.0000	(1.951)	0	0	0
27/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	138,520.0000	137,904.0000	(0.445)	0	0	0
27/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	11,504.0000	11,351.0000	(1.330)	0	0	0
27/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	9,440.0000	9,285.0000	(1.642)	0	0	0
27/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	41,441.0000	41,473.0000	0.077	0	0	0
27/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	89,741.0000	89,099.0000	(0.715)	0	0	0
27/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	12,509.0000	12,152.0000	(2.854)	0	0	0
27/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	20,905.0000	20,449.0000	(2.181)	0	0	0
27/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	53,989.0000	54,120.0000	0.243	0	0	0
27/12/2005	R186	2006/02/02			Bond Future	7.1110	7.1160	0.070	0.0000	0.0000	0
27/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	26,076.0000	25,704.0000	(1.427)	0	0	0
27/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	29,110.0000	27,820.0000	(4.431)	0	0	0
27/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	10,263.0000	9,659.0000	(5.885)	0	0	0
27/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	280.0000	199.0000	(28.929)	0	0	0
27/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	10,739.0000	9,682.0000	(9.843)	0	0	0
27/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	929.0000	734.0000	(20.990)	0	0	0
27/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	114,309.0000	113,543.0000	(0.670)	0	0	0
27/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	84,405.0000	83,525.0000	(1.043)	0	0	0
27/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	29.0000	16.0000	(44.828)	0	0	0
27/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	199,239.0000	198,549.0000	(0.346)	0	0	0

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27/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
27/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	225,629.0000	224,943.0000	(0.304)	0	0	0
27/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	171,887.0000	171,190.0000	(0.405)	0	0	0
27/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	55,089.0000	53,981.0000	(2.011)	0	0	0
27/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
27/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	87.0000	56.0000	(35.632)	0	0	0
27/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	53,031.0000	53,275.0000	0.460	0	0	0
27/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	276.0000	183.0000	(33.696)	0	0	0
27/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	3,323.0000	2,900.0000	(12.729)	0	0	0
27/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	88,007.0000	88,599.0000	0.673	0	0	0
27/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	2,188.0000	1,747.0000	(20.155)	0	0	0
27/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	143,561.0000	142,844.0000	(0.499)	0	0	0
27/12/2005	R186	2006/05/04			Bond Future	7.1080	7.1140	0.084	0.0000	0.0000	0
27/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	2,301.0000	2,171.0000	(5.650)	0	0	0
27/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	200,011.0000	199,089.0000	(0.461)	0	0	0
27/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	225,476.0000	224,595.0000	(0.391)	0	0	0
27/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	806.0000	742.0000	(7.940)	0	0	0
27/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	1,606.0000	1,500.0000	(6.600)	0	0	0
27/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	91,561.0000	90,534.0000	(1.122)	0	0	0
27/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	24,134.0000	23,317.0000	(3.385)	0	0	0
27/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	173,483.0000	172,536.0000	(0.546)	0	0	0
27/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	38,953.0000	38,952.0000	(0.003)	0	0	0
27/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	146,365.0000	145,390.0000	(0.666)	0	0	0
27/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	5,217.0000	5,028.0000	(3.623)	0	0	0
27/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	4,553.0000	4,222.0000	(7.270)	0	0	0
27/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	3,408.0000	3,249.0000	(4.665)	0	0	0
27/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	91,218.0000	91,703.0000	0.532	0	0	0
27/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	118,903.0000	117,898.0000	(0.845)	0	0	0
27/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	61,001.0000	61,256.0000	0.418	0	0	0
27/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	10,939.0000	10,378.0000	(5.128)	0	0	0
27/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	8,239.0000	8,028.0000	(2.561)	0	0	0
27/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	42,901.0000	41,927.0000	(2.270)	0	0	0
27/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	65,936.0000	64,903.0000	(1.567)	0	0	0
27/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	14,118.0000	13,901.0000	(1.537)	0	0	0
27/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	23,779.0000	23,621.0000	(0.664)	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
27/12/2005	R186	2006/08/03			Bond Future	7.1040	7.1100	0.084	0.0000	0.0000	0
27/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	12,157.0000	12,000.0000	(1.291)	0	0	0
27/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	47,763.0000	47,844.0000	0.170	0	0	0
27/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	33,592.0000	32,863.0000	(2.170)	0	0	0
27/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	67,671.0000	67,927.0000	0.378	0	0	0
27/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	125,623.0000	124,655.0000	(0.771)	0	0	0
27/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	99,443.0000	98,490.0000	(0.958)	0	0	0
27/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	16,149.0000	16,007.0000	(0.879)	0	0	0
27/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	18,522.0000	17,968.0000	(2.991)	0	0	0
27/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	9,424.0000	9,264.0000	(1.698)	0	0	0
27/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	33,339.0000	33,298.0000	(0.123)	0	0	0
27/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	23,165.0000	23,054.0000	(0.479)	0	0	0
27/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	52,865.0000	52,014.0000	(1.610)	0	0	0
27/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	75,162.0000	74,241.0000	(1.225)	0	0	0
27/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	151,986.0000	151,015.0000	(0.639)	0	0	0
27/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	178,104.0000	177,138.0000	(0.542)	0	0	0
27/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	3,906.0000	3,792.0000	(2.919)	0	0	0
27/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	203,796.0000	202,837.0000	(0.471)	0	0	0
27/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	6,095.0000	5,947.0000	(2.428)	0	0	0
27/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	227,735.0000	226,810.0000	(0.406)	0	0	0
27/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	7,479.0000	7,324.0000	(2.072)	0	0	0
27/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	251,496.0000	250,600.0000	(0.356)	0	0	0
27/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	2,446.0000	2,361.0000	(3.475)	0	0	0
27/12/2005	R194	2006/02/02			Bond Future	7.2180	7.2200	0.028	0.0000	0.0000	50
27/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	5,285.0000	5,209.0000	(1.438)	0	0	0
27/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	1,032.0000	917.0000	(11.143)	0	0	0
27/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	19,870.0000	19,819.0000	(0.257)	0	0	0
27/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	191.0000	150.0000	(21.466)	0	0	0
27/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	19,059.0000	19,097.0000	0.199	0	0	0
27/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	9,349.0000	9,347.0000	(0.021)	0	0	0
27/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	36.0000	24.0000	(33.333)	0	0	0
27/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
27/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
27/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	14,117.0000	14,148.0000	0.220	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
27/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	33,944.0000	33,905.0000	(0.115)	0	0	0
27/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
27/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	29,273.0000	29,232.0000	(0.140)	0	0	0
27/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	24,578.0000	24,534.0000	(0.179)	0	0	0
27/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	25.0000	16.0000	(36.000)	0	0	0
27/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	110.0000	82.0000	(25.455)	0	0	0
27/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	6,437.0000	6,297.0000	(2.175)	0	0	0
27/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	3,092.0000	2,933.0000	(5.142)	0	0	0
27/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	968.0000	868.0000	(10.331)	0	0	0
27/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	15,184.0000	15,118.0000	(0.435)	0	0	0
27/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	2,470.0000	2,350.0000	(4.858)	0	0	0
27/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	10,607.0000	10,512.0000	(0.896)	0	0	0
27/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	322.0000	265.0000	(17.702)	0	0	0
27/12/2005	R194	2006/05/04			Bond Future	7.2100	7.2130	0.042	0.0000	0.0000	0
27/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,464.0000	2,388.0000	(3.084)	0	0	0
27/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	22,298.0000	22,223.0000	(0.336)	0	0	0
27/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	385.0000	362.0000	(5.974)	0	0	0
27/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	210.0000	192.0000	(8.571)	0	0	0
27/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	583.0000	554.0000	(4.974)	0	0	0
27/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	6,090.0000	6,066.0000	(0.394)	0	0	0
27/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	18,297.0000	18,216.0000	(0.443)	0	0	0
27/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	547.0000	512.0000	(6.399)	0	0	0
27/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	9,202.0000	9,198.0000	(0.043)	0	0	0
27/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	266.0000	247.0000	(7.143)	0	0	0
27/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	12,872.0000	12,889.0000	0.132	0	0	0
27/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	16,922.0000	16,955.0000	0.195	0	0	0
27/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,238.0000	1,182.0000	(4.523)	0	0	0
27/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	184.0000	170.0000	(7.609)	0	0	0
27/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	14,381.0000	14,294.0000	(0.605)	0	0	0
27/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	7,434.0000	7,336.0000	(1.318)	0	0	0
27/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	2,454.0000	2,408.0000	(1.874)	0	0	0
27/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	26,355.0000	26,285.0000	(0.266)	0	0	0
27/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	30,427.0000	30,361.0000	(0.217)	0	0	0
27/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	888.0000	853.0000	(3.941)	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
27/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	4,620.0000	4,528.0000	(1.991)	0	0	0
27/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	10,726.0000	10,633.0000	(0.867)	0	0	0
27/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	3,932.0000	3,891.0000	(1.043)	0	0	0
27/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	1,479.0000	1,437.0000	(2.840)	0	0	0
27/12/2005	R194	2006/08/03			Bond Future	7.1900	7.1910	0.014	0.0000	0.0000	0
27/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	899.0000	870.0000	(3.226)	0	0	0
27/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,849.0000	3,797.0000	(1.351)	0	0	0
27/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	9,118.0000	9,088.0000	(0.329)	0	0	0
27/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,512.0000	2,467.0000	(1.791)	0	0	0
27/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	6,694.0000	6,658.0000	(0.538)	0	0	0
27/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	11,085.0000	11,028.0000	(0.514)	0	0	0
27/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	17,299.0000	17,247.0000	(0.301)	0	0	0
27/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	1,616.0000	1,579.0000	(2.290)	0	0	0
27/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	20,648.0000	20,599.0000	(0.237)	0	0	0
27/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	27,484.0000	27,440.0000	(0.160)	0	0	0
27/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	14,063.0000	14,009.0000	(0.384)	0	0	0
27/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,070.0000	1,039.0000	(2.897)	0	0	0
27/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,050.0000	2,011.0000	(1.902)	0	0	0
27/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,314.0000	1,279.0000	(2.664)	0	0	0
27/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	24,039.0000	23,992.0000	(0.196)	0	0	0
27/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,902.0000	5,845.0000	(0.966)	0	0	0
27/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	5,006.0000	4,964.0000	(0.839)	0	0	0
27/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	2,760.0000	2,717.0000	(1.558)	0	0	0
27/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	3,720.0000	3,677.0000	(1.156)	0	0	0
27/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	8,340.0000	8,282.0000	(0.695)	0	0	0
27/12/2005	R201	2006/02/02			Bond Future	7.4570	7.4630	0.080	0.0000	0.0000	0
27/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	9,818.0000	9,445.0000	(3.799)	0	0	0
27/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	719.0000	574.0000	(20.167)	0	0	0
27/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	12,713.0000	11,935.0000	(6.120)	0	0	0
27/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	52,528.0000	51,979.0000	(1.045)	0	0	0
27/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	23,930.0000	23,161.0000	(3.214)	0	0	0
27/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	37,596.0000	36,944.0000	(1.734)	0	0	0
27/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	1,769.0000	1,521.0000	(14.019)	0	0	0
27/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	4,404.0000	4,040.0000	(8.265)	0	0	0

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27/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	112,668.0000	112,259.0000	(0.363)	0	0	0
27/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	43.0000	25.0000	(41.860)	0	0	0
27/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	291.0000	215.0000	(26.117)	0	0	0
27/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	67,766.0000	67,286.0000	(0.708)	0	0	0
27/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	82,952.0000	82,510.0000	(0.533)	0	0	0
27/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	49.0000	31.0000	(36.735)	0	0	0
27/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	118.0000	80.0000	(32.203)	0	0	0
27/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0
27/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	19,219.0000	19,039.0000	(0.937)	0	0	0
27/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	32,779.0000	32,907.0000	0.390	0	0	0
27/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	67,113.0000	67,499.0000	0.575	0	0	0
27/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	5,146.0000	4,562.0000	(11.349)	0	0	0
27/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	296.0000	207.0000	(30.068)	0	0	0
27/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,395.0000	1,118.0000	(19.857)	0	0	0
27/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	49,343.0000	49,659.0000	0.640	0	0	0
27/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	97,942.0000	97,519.0000	(0.432)	0	0	0
27/12/2005	R201	2006/05/04			Bond Future	7.4670	7.4730	0.080	0.0000	0.0000	0
27/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	8,566.0000	8,398.0000	(1.961)	0	0	0
27/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	42,986.0000	42,423.0000	(1.310)	0	0	0
27/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	21,044.0000	20,532.0000	(2.433)	0	0	0
27/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	18,871.0000	18,755.0000	(0.615)	0	0	0
27/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	31,266.0000	30,712.0000	(1.772)	0	0	0
27/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	12,812.0000	12,654.0000	(1.233)	0	0	0
27/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	5,991.0000	5,827.0000	(2.737)	0	0	0
27/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	56,070.0000	55,510.0000	(0.999)	0	0	0
27/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	1,303.0000	1,222.0000	(6.216)	0	0	0
27/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	2,240.0000	2,125.0000	(5.134)	0	0	0
27/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	69,683.0000	69,138.0000	(0.782)	0	0	0
27/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	4,247.0000	4,096.0000	(3.555)	0	0	0
27/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	111,070.0000	110,594.0000	(0.429)	0	0	0
27/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	83,558.0000	83,030.0000	(0.632)	0	0	0
27/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	97,514.0000	97,004.0000	(0.523)	0	0	0
27/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	3,058.0000	2,926.0000	(4.317)	0	0	0
27/12/2005	R201	2006/08/03			Bond Future	7.4750	7.4810	0.080	0.0000	0.0000	0

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27/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	25,681.0000	25,628.0000	(0.206)	0	0	0
27/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	19,679.0000	19,589.0000	(0.457)	0	0	0
27/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	27,291.0000	26,851.0000	(1.612)	0	0	0
27/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	12,097.0000	11,971.0000	(1.042)	0	0	0
27/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	60,591.0000	60,078.0000	(0.847)	0	0	0
27/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	15,086.0000	14,974.0000	(0.742)	0	0	0
27/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	48,248.0000	47,749.0000	(1.034)	0	0	0
27/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	37,215.0000	36,738.0000	(1.282)	0	0	0
27/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	4,794.0000	4,684.0000	(2.295)	0	0	0
27/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	9,834.0000	9,701.0000	(1.352)	0	0	0
27/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	86,404.0000	85,885.0000	(0.601)	0	0	0
27/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	73,372.0000	72,853.0000	(0.707)	0	0	0
27/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	8,103.0000	7,970.0000	(1.641)	0	0	0
27/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	6,767.0000	6,636.0000	(1.936)	0	0	0
27/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	99,554.0000	99,037.0000	(0.519)	0	0	0
27/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	111,798.0000	111,301.0000	(0.445)	0	0	0
27/12/2005	R203	2006/02/02			Bond Future	7.4670	7.4670	-	0.0000	0.0000	0
27/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	22,612.0000	22,117.0000	(2.189)	0	0	0
27/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	5,117.0000	4,622.0000	(9.674)	0	0	0
27/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
27/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,457.0000	1,201.0000	(17.570)	0	0	0
27/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	78,313.0000	78,302.0000	(0.014)	0	0	0
27/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	39,587.0000	39,330.0000	(0.649)	0	0	0
27/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	994.0000	797.0000	(19.819)	0	0	0
27/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	96,062.0000	96,061.0000	(0.001)	0	0	0
27/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	189.0000	132.0000	(30.159)	0	0	0
27/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	26,009.0000	25,579.0000	(1.653)	0	0	0
27/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	60,260.0000	60,202.0000	(0.096)	0	0	0
27/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	3,755.0000	3,326.0000	(11.425)	0	0	0
27/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	25.0000	15.0000	(40.000)	0	0	0
27/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	113,401.0000	113,400.0000	(0.001)	0	0	0
27/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	42,391.0000	42,194.0000	(0.465)	0	0	0
27/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	13,122.0000	12,536.0000	(4.466)	0	0	0
27/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	10,494.0000	9,908.0000	(5.584)	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
27/12/2005	R203	2006/05/04			Bond Future	7.4740	7.4750	0.013	0.0000	0.0000	0
27/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	111,709.0000	111,597.0000	(0.100)	0	0	0
27/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	32,514.0000	32,235.0000	(0.858)	0	0	0
27/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	62,591.0000	62,339.0000	(0.403)	0	0	0
27/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	14,722.0000	14,365.0000	(2.425)	0	0	0
27/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	13,032.0000	12,745.0000	(2.202)	0	0	0
27/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	8,567.0000	8,270.0000	(3.467)	0	0	0
27/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	7,407.0000	7,170.0000	(3.200)	0	0	0
27/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	341.0000	308.0000	(9.677)	0	0	0
27/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	47,679.0000	47,364.0000	(0.661)	0	0	0
27/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	3,892.0000	3,719.0000	(4.445)	0	0	0
27/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	78,566.0000	78,376.0000	(0.242)	0	0	0
27/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	1,884.0000	1,772.0000	(5.945)	0	0	0
27/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	95,072.0000	94,929.0000	(0.150)	0	0	0
27/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	34,422.0000	34,057.0000	(1.060)	0	0	0
27/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	837.0000	773.0000	(7.646)	0	0	0
27/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	46,685.0000	46,467.0000	(0.467)	0	0	0
27/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	23,336.0000	22,955.0000	(1.633)	0	0	0
27/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	21,297.0000	20,994.0000	(1.423)	0	0	0
27/12/2005	R203	2006/08/03			Bond Future	7.4790	7.4790	-	0.0000	0.0000	0
27/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	1,612.0000	1,544.0000	(4.218)	0	0	0
27/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	2,907.0000	2,806.0000	(3.474)	0	0	0
27/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	52,211.0000	51,992.0000	(0.419)	0	0	0
27/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	12,903.0000	12,685.0000	(1.690)	0	0	0
27/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	65,697.0000	65,516.0000	(0.276)	0	0	0
27/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	40,103.0000	39,856.0000	(0.616)	0	0	0
27/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	19,410.0000	19,164.0000	(1.267)	0	0	0
27/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	80,227.0000	80,088.0000	(0.173)	0	0	0
27/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	8,215.0000	8,034.0000	(2.203)	0	0	0
27/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	5,000.0000	4,861.0000	(2.780)	0	0	0
27/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	95,460.0000	95,359.0000	(0.106)	0	0	0
27/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	111,084.0000	111,016.0000	(0.061)	0	0	0
27/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	38,913.0000	38,659.0000	(0.653)	0	0	0
27/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	52,125.0000	51,894.0000	(0.443)	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
27/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	21,001.0000	20,747.0000	(1.209)	0	0	0
27/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	14,199.0000	13,968.0000	(1.627)	0	0	0
27/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	28,021.0000	27,762.0000	(0.924)	0	0	0
27/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	29,644.0000	29,385.0000	(0.874)	0	0	0
27/12/2005	R204	2006/02/02			Bond Future	7.4400	7.4410	0.013	0.0000	0.0000	0
27/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	944.0000	755.0000	(20.021)	0	0	0
27/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	46,821.0000	46,548.0000	(0.583)	0	0	0
27/12/2005	R204	2006/05/04			Bond Future	7.4470	7.4480	0.013	0.0000	0.0000	0
27/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	52,217.0000	51,887.0000	(0.632)	0	0	0
27/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	7,466.0000	7,219.0000	(3.308)	0	0	0
27/12/2005	R204	2006/08/03			Bond Future	7.4530	7.4530	-	0.0000	0.0000	0
27/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	57,006.0000	56,776.0000	(0.403)	0	0	0
27/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	13,291.0000	13,061.0000	(1.730)	0	0	0
27/12/2005	R207	2006/02/02			Bond Future	7.4040	7.4060	0.027	0.0000	0.0000	0
27/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	810.0000	643.0000	(20.617)	0	0	0
27/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	49,898.0000	49,560.0000	(0.677)	0	0	0
27/12/2005	R207	2006/05/04			Bond Future	7.4110	7.4130	0.027	0.0000	0.0000	0
27/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	7,000.0000	6,775.0000	(3.214)	0	0	0
27/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	55,018.0000	54,624.0000	(0.716)	0	0	0
27/12/2005	R207	2006/08/03			Bond Future	7.4160	7.4170	0.013	0.0000	0.0000	0
27/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	59,863.0000	59,572.0000	(0.486)	0	0	0
27/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	12,757.0000	12,549.0000	(1.630)	0	0	0

Grand Total:

2,374