

Derivatives High/Low Report

High/Low for 14/12/2005

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
14/12/2005	GOVI	2006/02/02			jGovi	235.4770	236.3240	0.360	0.0000	0.0000	506
14/12/2005	GOVI	2006/02/02	230.00	Put	jGovi	8,709.0000	6,864.0000	(21.185)	0	0	0
14/12/2005	GOVI	2006/02/02	230.00	Call	jGovi	63,479.0000	70,104.0000	10.437	0	0	0
14/12/2005	GOVI	2006/05/04			jGovi	239.7540	240.6150	0.359	0.0000	0.0000	220
14/12/2005	GOVI	2006/05/04	230.00	Put	jGovi	3,081.0000	2,360.0000	(23.401)	0	0	0
14/12/2005	GOVI	2006/05/04	230.00	Call	jGovi	100,621.0000	108,510.0000	7.840	0	0	0
14/12/2005	GOVI	2006/08/03			jGovi	244.1300	244.9910	0.353	0.0000	0.0000	0
14/12/2005	GOVI	2006/08/03	230.00	Put	jGovi	2,726.0000	2,200.0000	(19.296)	0	0	0
14/12/2005	GOVI	2006/08/03	230.00	Call	jGovi	144,026.0000	152,110.0000	5.613	0	0	0
14/12/2005	GOVI	2006/11/02			jGovi	248.5720	249.4200	0.341	0.0000	0.0000	0
14/12/2005	GOVI	2006/11/02	230.00	Call	jGovi	187,409.0000	195,582.0000	4.361	0	0	0
14/12/2005	GOVI	2006/11/02	230.00	Put	jGovi	1,689.0000	1,382.0000	(18.176)	0	0	0
14/12/2005	J152	2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
14/12/2005	J153	2010/08/31			jSwap	7.3930	7.3240	(0.933)	0.0000	0.0000	0
14/12/2005	J157	2015/09/15			jSwap	7.6100	7.5440	(0.867)	0.0000	0.0000	0
14/12/2005	J186	2026/12/21			jSwap	7.2060	7.1380	(0.944)	0.0000	0.0000	0
14/12/2005	J194	2008/02/28			jSwap	7.2710	7.2060	(0.894)	0.0000	0.0000	0

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14/12/2005	J201	2014/12/22			jSwap	7.5420	7.4770	(0.862)	0.0000	0.0000	0
14/12/2005	J203	2017/09/15			jSwap	7.5730	7.5050	(0.898)	0.0000	0.0000	0
14/12/2005	J204	2018/12/21			jSwap	7.5350	7.4690	(0.876)	0.0000	0.0000	0
14/12/2005	J207	2020/01/15			jSwap	7.5120	7.4470	(0.865)	0.0000	0.0000	0
14/12/2005	JBAR	2005/03/16			jBar	7.0860	7.0860	-	0.0000	0.0000	0
14/12/2005	JFRA	2006/02/02			jFra	7.1370	7.1390	0.028	0.0000	0.0000	0
14/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	227.0000	225.0000	(0.881)	0	0	0
14/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	503.0000	497.0000	(1.193)	0	0	0
14/12/2005	JFRA	2006/05/04			jFra	7.0220	6.9810	(0.584)	0.0000	0.0000	0
14/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	752.0000	800.0000	6.383	0	0	0
14/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	806.0000	753.0000	(6.576)	0	0	0
14/12/2005	JFRA	2006/08/03			jFra	7.1520	7.0960	(0.783)	0.0000	0.0000	0
14/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,296.0000	1,219.0000	(5.941)	0	0	0
14/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	923.0000	984.0000	6.609	0	0	0
14/12/2005	JFRA	2006/11/02			jFra	7.2520	7.1580	(1.296)	0.0000	0.0000	0
14/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,695.0000	1,564.0000	(7.729)	0	0	0
14/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,078.0000	1,177.0000	9.184	0	0	0
14/12/2005	JFRA	2007/02/01			jFra	7.3170	7.2350	(1.121)	0.0000	0.0000	500
14/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,335.0000	1,244.0000	(6.816)	0	0	0
14/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,783.0000	1,893.0000	6.169	0	0	0
14/12/2005	JFRA	2007/05/03			jFra	7.4210	7.3190	(1.374)	0.0000	0.0000	0
14/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,643.0000	1,524.0000	(7.243)	0	0	0
14/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,837.0000	1,967.0000	7.077	0	0	0

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14/12/2005	JFRA	2007/08/02			jFra	7.3730	7.3280	(0.610)	0.0000	0.0000	0
14/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,048.0000	2,105.0000	2.783	0	0	0
14/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,737.0000	1,684.0000	(3.051)	0	0	0
14/12/2005	JFRA	2007/11/01			jFra	7.4890	7.4060	(1.108)	0.0000	0.0000	0
14/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,111.0000	2,002.0000	(5.163)	0	0	0
14/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,140.0000	2,250.0000	5.140	0	0	0
14/12/2005	JN02	2006/02/02			jNote	7.2670	7.2050	(0.853)	0.0000	0.0000	0
14/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	3,868.0000	3,271.0000	(15.434)	0	0	0
14/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,559.0000	4,113.0000	15.566	0	0	0
14/12/2005	JN05	2006/02/02			jNote	7.5850	7.5070	(1.028)	0.0000	0.0000	0
14/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	11,650.0000	13,768.0000	18.180	0	0	0
14/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	4,804.0000	3,670.0000	(23.605)	0	0	0
14/12/2005	JN10	2006/02/02			jNote	7.6780	7.6070	(0.925)	0.0000	0.0000	0
14/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	4,077.0000	2,979.0000	(26.932)	0	0	0
14/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	26,499.0000	30,433.0000	14.846	0	0	0
14/12/2005	JROD	2005/12/30			jRod	6.6800	6.6770	(0.045)	0.0000	0.0000	0
14/12/2005	JROD	2006/01/31			jRod	6.7940	6.7850	(0.132)	0.0000	0.0000	0
14/12/2005	JROD	2006/02/28			jRod	6.9370	6.9290	(0.115)	0.0000	0.0000	0
14/12/2005	JROD	2006/03/31			jRod	6.9200	6.9180	(0.029)	0.0000	0.0000	0
14/12/2005	JROD	2006/04/28			jRod	7.0000	6.9990	(0.014)	0.0000	0.0000	0
14/12/2005	JROD	2006/05/31			jRod	7.0870	7.0850	(0.028)	0.0000	0.0000	0
14/12/2005	JROD	2006/06/30			jRod	7.0220	7.0190	(0.043)	0.0000	0.0000	0
14/12/2005	JROD	2006/07/31			jRod	7.0780	7.0750	(0.042)	0.0000	0.0000	0

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14/12/2005	JROD	2006/08/31			jRod	7.1330	7.1300	(0.042)	0.0000	0.0000	0
14/12/2005	R153	2006/02/02			Bond Future	7.4260	7.3480	(1.050)	0.0000	0.0000	277
14/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	16,781.0000	19,352.0000	15.321	0	0	1
14/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	8,154.0000	9,960.0000	22.149	0	0	0
14/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	11,766.0000	9,601.0000	(18.400)	0	0	1
14/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	7,122.0000	5,567.0000	(21.834)	0	0	0
14/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,165.0000	5,362.0000	28.739	0	0	0
14/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	2,946.0000	2,156.0000	(26.816)	0	0	1
14/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	9,389.0000	11,341.0000	20.790	0	0	0
14/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	2,509.0000	1,816.0000	(27.621)	0	0	0
14/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	18,025.0000	15,306.0000	(15.085)	0	0	1
14/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	18,462.0000	21,130.0000	14.451	0	0	1
14/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	6,211.0000	4,802.0000	(22.686)	0	0	0
14/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	1,278.0000	886.0000	(30.673)	0	0	0
14/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	1,714.0000	2,356.0000	37.456	0	0	0
14/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	25,652.0000	28,622.0000	11.578	0	0	0
14/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	7,011.0000	8,667.0000	23.620	0	0	0
14/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	8,130.0000	6,425.0000	(20.972)	0	0	0
14/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	5,394.0000	4,125.0000	(23.526)	0	0	0
14/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	65,421.0000	68,762.0000	5.107	0	0	0
14/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	53.0000	33.0000	(37.736)	0	0	0
14/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	116.0000	73.0000	(37.069)	0	0	0
14/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	16,318.0000	13,725.0000	(15.890)	0	0	0
14/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	255.0000	165.0000	(35.294)	0	0	0
14/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,192.0000	2,960.0000	35.036	0	0	0
14/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	55,406.0000	58,724.0000	5.989	0	0	0
14/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	10,712.0000	12,804.0000	19.529	0	0	0
14/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	29,867.0000	26,679.0000	(10.674)	0	0	0
14/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	2,756.0000	3,660.0000	32.801	0	0	0
14/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	45,356.0000	48,626.0000	7.210	0	0	0
14/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	14,702.0000	12,245.0000	(16.712)	0	0	0
14/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	342.0000	514.0000	50.292	0	0	0
14/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	3,413.0000	4,460.0000	30.677	0	0	0
14/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	9,239.0000	7,381.0000	(20.110)	0	0	0

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14/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	5,964.0000	7,467.0000	25.201	0	0	0
14/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	13,184.0000	10,870.0000	(17.552)	0	0	0
14/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	19,817.0000	16,983.0000	(14.301)	0	0	0
14/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,316.0000	1,843.0000	40.046	0	0	0
14/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	35,367.0000	38,538.0000	8.966	0	0	1
14/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	572.0000	382.0000	(33.217)	0	0	0
14/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	12,119.0000	14,344.0000	18.360	0	0	0
14/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	2,130.0000	1,525.0000	(28.404)	0	0	0
14/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	21,975.0000	24,810.0000	12.901	0	0	0
14/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	1,802.0000	1,276.0000	(29.190)	0	0	0
14/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	20,195.0000	22,951.0000	13.647	0	0	0
14/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	10,451.0000	8,439.0000	(19.252)	0	0	0
14/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	5,015.0000	6,364.0000	26.899	0	0	0
14/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	3,446.0000	2,550.0000	(26.001)	0	0	0
14/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	4,664.0000	3,528.0000	(24.357)	0	0	0
14/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	23,796.0000	26,702.0000	12.212	0	0	0
14/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	13,604.0000	15,953.0000	17.267	0	0	0
14/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	15,160.0000	17,624.0000	16.253	0	0	0
14/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	4,017.0000	3,005.0000	(25.193)	0	0	0
14/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	1,520.0000	1,065.0000	(29.934)	0	0	0
14/12/2005	R153	2006/05/04			Bond Future	7.4280	7.3450	(1.117)	0.0000	0.0000	0
14/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	14,994.0000	16,848.0000	12.365	0	0	0
14/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	12,059.0000	10,519.0000	(12.771)	0	0	0
14/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	27,947.0000	30,539.0000	9.275	0	0	0
14/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	4,880.0000	4,079.0000	(16.414)	0	0	0
14/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	7,891.0000	6,743.0000	(14.548)	0	0	0
14/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	20,945.0000	23,192.0000	10.728	0	0	0
14/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	35,814.0000	38,685.0000	8.016	0	0	0
14/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	170.0000	124.0000	(27.059)	0	0	0
14/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	71,720.0000	75,069.0000	4.670	0	0	0
14/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	381.0000	287.0000	(24.672)	0	0	0
14/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	796.0000	616.0000	(22.613)	0	0	0
14/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	24,187.0000	21,852.0000	(9.654)	0	0	0
14/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	6,553.0000	7,613.0000	16.176	0	0	0
14/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	32,047.0000	29,378.0000	(8.328)	0	0	0

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14/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	62,440.0000	65,740.0000	5.285	0	0	0
14/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	10,197.0000	11,643.0000	14.181	0	0	0
14/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	44,325.0000	47,402.0000	6.942	0	0	0
14/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	17,491.0000	15,543.0000	(11.137)	0	0	0
14/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	53,262.0000	56,477.0000	6.036	0	0	0
14/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	1,554.0000	1,236.0000	(20.463)	0	0	0
14/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	3,961.0000	4,686.0000	18.303	0	0	0
14/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	2,842.0000	2,319.0000	(18.403)	0	0	20
14/12/2005	R153	2006/08/03			Bond Future	7.4260	7.3390	(1.172)	0.0000	0.0000	0
14/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	8,639.0000	7,635.0000	(11.622)	0	0	0
14/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	30,532.0000	32,891.0000	7.726	0	0	0
14/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	11,237.0000	9,986.0000	(11.133)	0	0	0
14/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	23,658.0000	25,770.0000	8.927	0	0	0
14/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	17,454.0000	19,274.0000	10.427	0	0	0
14/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	14,602.0000	13,059.0000	(10.567)	0	0	0
14/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,699.0000	8,836.0000	14.768	0	0	0
14/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	12,084.0000	13,574.0000	12.330	0	0	0
14/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	24,284.0000	22,056.0000	(9.175)	0	0	0
14/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,951.0000	3,489.0000	(11.693)	0	0	0
14/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	62,781.0000	65,682.0000	4.621	0	0	0
14/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	54,447.0000	57,257.0000	5.161	0	0	0
14/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	18,901.0000	17,027.0000	(9.915)	0	0	0
14/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	38,232.0000	40,779.0000	6.662	0	0	0
14/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	6,964.0000	6,147.0000	(11.732)	0	0	0
14/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	46,239.0000	48,933.0000	5.826	0	0	0
14/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	5,690.0000	5,021.0000	(11.757)	0	0	0
14/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	4,711.0000	4,158.0000	(11.738)	0	0	0
14/12/2005	R157	2006/02/02			Bond Future	7.6240	7.5520	(0.944)	0.0000	0.0000	145
14/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	81.0000	50.0000	(38.272)	0	0	0
14/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	812.0000	1,182.0000	45.567	0	0	0
14/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	76,523.0000	70,523.0000	(7.841)	0	0	0
14/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	153.0000	239.0000	56.209	0	0	0
14/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,592.0000	4,776.0000	32.962	0	0	0
14/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	35,602.0000	30,700.0000	(13.769)	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
14/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	54,774.0000	49,058.0000	(10.436)	0	0	0
14/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	1,141.0000	797.0000	(30.149)	0	0	0
14/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	36,334.0000	41,127.0000	13.192	0	0	0
14/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	259.0000	172.0000	(33.591)	0	0	0
14/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	5,125.0000	3,832.0000	(25.229)	0	0	0
14/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	72,399.0000	78,140.0000	7.930	0	0	0
14/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	20,713.0000	17,073.0000	(17.574)	0	0	0
14/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	109,976.0000	115,975.0000	5.455	0	0	0
14/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	128,453.0000	134,509.0000	4.715	0	0	0
14/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	10,209.0000	12,655.0000	23.959	0	0	0
14/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	91,222.0000	97,135.0000	6.482	0	0	0
14/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	541.0000	368.0000	(31.978)	0	0	0
14/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	53,873.0000	59,279.0000	10.035	0	0	250
14/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	10,806.0000	8,485.0000	(21.479)	0	0	0
14/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	21,371.0000	25,136.0000	17.617	0	0	0
14/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	2,437.0000	1,756.0000	(27.944)	0	0	250
14/12/2005	R157	2006/05/04			Bond Future	7.6340	7.5600	(0.969)	0.0000	0.0000	0
14/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	7,044.0000	6,007.0000	(14.722)	0	0	0
14/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	58,402.0000	53,366.0000	(8.623)	0	0	0
14/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	127,118.0000	132,861.0000	4.518	0	0	0
14/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	42,611.0000	38,351.0000	(9.997)	0	0	0
14/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	75,958.0000	81,034.0000	6.683	0	0	0
14/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	4,833.0000	5,910.0000	22.284	0	0	0
14/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	10,492.0000	12,345.0000	17.661	0	0	0
14/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	2,231.0000	1,862.0000	(16.540)	0	0	0
14/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	110,361.0000	115,900.0000	5.019	0	0	0
14/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	3,765.0000	3,191.0000	(15.246)	0	0	0
14/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	5,105.0000	4,337.0000	(15.044)	0	0	115
14/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	93,047.0000	98,392.0000	5.744	0	0	0
14/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	19,001.0000	21,702.0000	14.215	0	0	50
14/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	14,062.0000	12,139.0000	(13.675)	0	0	0
14/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	43,769.0000	47,959.0000	9.573	0	0	0
14/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	30,097.0000	26,685.0000	(11.337)	0	0	0
14/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	30,263.0000	33,768.0000	11.582	0	0	0
14/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	20,754.0000	18,145.0000	(12.571)	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
14/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	9,903.0000	8,490.0000	(14.268)	0	0	0
14/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	59,409.0000	64,108.0000	7.910	0	0	0
14/12/2005	R157	2006/08/03			Bond Future	7.6420	7.5650	(1.008)	0.0000	0.0000	0
14/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,224.0000	6,442.0000	(10.825)	0	0	0
14/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	128,785.0000	134,215.0000	4.216	0	0	0
14/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	113,754.0000	118,942.0000	4.561	0	0	0
14/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	17,225.0000	19,420.0000	12.743	0	0	0
14/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	62,940.0000	58,264.0000	(7.429)	0	0	0
14/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	49,247.0000	45,229.0000	(8.159)	0	0	0
14/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	9,974.0000	11,510.0000	15.400	0	0	0
14/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	14,669.0000	13,182.0000	(10.137)	0	0	0
14/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	81,420.0000	86,145.0000	5.803	0	0	0
14/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	10,111.0000	9,087.0000	(10.128)	0	0	0
14/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	97,485.0000	102,469.0000	5.113	0	0	0
14/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	12,110.0000	10,881.0000	(10.149)	0	0	0
14/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	22,564.0000	20,331.0000	(9.896)	0	0	0
14/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	50,960.0000	54,939.0000	7.808	0	0	0
14/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	29,354.0000	26,594.0000	(9.402)	0	0	0
14/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	26,626.0000	29,475.0000	10.700	0	0	0
14/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	65,828.0000	70,224.0000	6.678	0	0	0
14/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	18,068.0000	16,251.0000	(10.056)	0	0	0
14/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	38,112.0000	34,749.0000	(8.824)	0	0	0
14/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	38,005.0000	41,457.0000	9.083	0	0	0
14/12/2005	R186	2006/02/02			Bond Future	7.2630	7.1920	(0.978)	0.0000	0.0000	0
14/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	3,402.0000	2,309.0000	(32.128)	0	0	0
14/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	66,289.0000	74,754.0000	12.770	0	0	0
14/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	20,975.0000	16,299.0000	(22.293)	0	0	0
14/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	19,233.0000	24,115.0000	25.383	0	0	0
14/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	8,965.0000	6,503.0000	(27.462)	0	0	0
14/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	40,142.0000	47,239.0000	17.680	0	0	0
14/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	108,473.0000	99,027.0000	(8.708)	0	0	0
14/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,171.0000	1,824.0000	55.764	0	0	0
14/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	1,334.0000	865.0000	(35.157)	0	0	0
14/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	151,487.0000	160,960.0000	6.253	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
14/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	529.0000	331.0000	(37.429)	0	0	0
14/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	217.0000	132.0000	(39.171)	0	0	0
14/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	123,414.0000	132,774.0000	7.584	0	0	0
14/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	6,347.0000	8,717.0000	37.340	0	0	0
14/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	72,603.0000	63,697.0000	(12.267)	0	0	0
14/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	42,273.0000	35,085.0000	(17.004)	0	0	0
14/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	178,733.0000	188,254.0000	5.327	0	0	0
14/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	93.0000	55.0000	(40.860)	0	0	0
14/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	205,060.0000	214,609.0000	4.657	0	0	0
14/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	94,773.0000	103,863.0000	9.591	0	0	0
14/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	153.0000	265.0000	73.203	0	0	0
14/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	22.0000	12.0000	(45.455)	0	0	0
14/12/2005	R186	2006/05/04			Bond Future	7.2610	7.1880	(1.005)	0.0000	0.0000	0
14/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	34,143.0000	29,420.0000	(13.833)	0	0	0
14/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	32,679.0000	37,719.0000	15.423	0	0	0
14/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	76,015.0000	83,541.0000	9.901	0	0	0
14/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	13,279.0000	11,042.0000	(16.846)	0	0	0
14/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	21,499.0000	18,179.0000	(15.443)	0	0	0
14/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	52,731.0000	59,174.0000	12.219	0	0	0
14/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	8,721.0000	7,195.0000	(17.498)	0	0	0
14/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	101,820.0000	110,058.0000	8.091	0	0	0
14/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	128,242.0000	136,953.0000	6.793	0	0	0
14/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	17,271.0000	20,701.0000	19.860	0	0	0
14/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	77,875.0000	70,000.0000	(10.112)	0	0	0
14/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,226.0000	9,115.0000	26.142	0	0	0
14/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	5,872.0000	4,820.0000	(17.916)	0	0	0
14/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,861.0000	3,757.0000	31.318	0	0	0
14/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	110,113.0000	101,245.0000	(8.054)	0	0	0
14/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	154,661.0000	163,685.0000	5.835	0	0	0
14/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	52,677.0000	46,343.0000	(12.024)	0	0	0
14/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	180,716.0000	189,949.0000	5.109	0	0	0
14/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	4,066.0000	3,327.0000	(18.175)	0	0	0
14/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	1,563.0000	1,252.0000	(19.898)	0	0	0
14/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	2,897.0000	2,367.0000	(18.295)	0	0	0
14/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	205,645.0000	215,098.0000	4.597	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
14/12/2005	R186	2006/08/03			Bond Future	7.2580	7.1840	(1.020)	0.0000	0.0000	0
14/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	62,484.0000	68,703.0000	9.953	0	0	0
14/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	31,071.0000	27,458.0000	(11.628)	0	0	0
14/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	22,188.0000	19,462.0000	(12.286)	0	0	0
14/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	43,533.0000	38,820.0000	(10.826)	0	0	0
14/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	84,898.0000	92,004.0000	8.370	0	0	0
14/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	42,475.0000	47,595.0000	12.054	0	0	0
14/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	10,515.0000	9,215.0000	(12.363)	0	0	0
14/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	109,764.0000	117,499.0000	7.047	0	0	0
14/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	8,595.0000	7,543.0000	(12.240)	0	0	0
14/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	208,934.0000	218,020.0000	4.349	0	0	0
14/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	16,882.0000	14,785.0000	(12.422)	0	0	0
14/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	232,151.0000	241,467.0000	4.013	0	0	0
14/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	3,686.0000	3,169.0000	(14.026)	0	0	0
14/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	160,556.0000	169,088.0000	5.314	0	0	0
14/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	5,690.0000	4,943.0000	(13.128)	0	0	0
14/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	13,181.0000	11,543.0000	(12.427)	0	0	0
14/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	185,712.0000	194,492.0000	4.728	0	0	0
14/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	60,574.0000	54,589.0000	(9.880)	0	0	0
14/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	135,159.0000	143,353.0000	6.062	0	0	0
14/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	83,174.0000	75,868.0000	(8.784)	0	0	0
14/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	25,819.0000	29,666.0000	14.900	0	0	0
14/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	13,441.0000	15,967.0000	18.793	0	0	0
14/12/2005	R194	2006/02/02			Bond Future	7.3000	7.2200	(1.096)	0.0000	0.0000	50
14/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	13,771.0000	15,223.0000	10.544	0	0	0
14/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	291.0000	188.0000	(35.395)	0	0	0
14/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	28.0000	50.0000	78.571	0	0	0
14/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	27,695.0000	29,242.0000	5.586	0	0	0
14/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	118.0000	73.0000	(38.136)	0	0	0
14/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	32,354.0000	33,907.0000	4.800	0	0	0
14/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	23,021.0000	24,556.0000	6.668	0	0	0
14/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
14/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	50.0000	30.0000	(40.000)	0	0	0
14/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	6,736.0000	5,540.0000	(17.755)	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
14/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	18,358.0000	19,868.0000	8.225	0	0	0
14/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	10,930.0000	9,481.0000	(13.257)	0	0	0
14/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	3.0000	6.0000	100.000	0	0	0
14/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	20,654.0000	19,102.0000	(7.514)	0	0	0
14/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	889.0000	1,248.0000	40.382	0	0	0
14/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	15,715.0000	14,181.0000	(9.761)	0	0	0
14/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	178.0000	284.0000	59.551	0	0	0
14/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	21.0000	12.0000	(42.857)	0	0	0
14/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	9,384.0000	10,715.0000	14.184	0	0	0
14/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	693.0000	468.0000	(32.468)	0	0	0
14/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	5,557.0000	6,645.0000	19.579	0	0	0
14/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	3,597.0000	2,776.0000	(22.825)	0	0	0
14/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,626.0000	3,359.0000	27.913	0	0	0
14/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	1,682.0000	1,215.0000	(27.765)	0	0	0
14/12/2005	R194	2006/05/04			Bond Future	7.2860	7.1940	(1.263)	0.0000	0.0000	0
14/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,202.0000	943.0000	(21.547)	0	0	0
14/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	13,386.0000	14,711.0000	9.898	0	0	0
14/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,156.0000	2,693.0000	24.907	0	0	0
14/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	10,350.0000	9,089.0000	(12.184)	0	0	0
14/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,078.0000	1,401.0000	29.963	0	0	0
14/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	14,111.0000	12,697.0000	(10.021)	0	0	0
14/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	477.0000	646.0000	35.430	0	0	0
14/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	7,090.0000	6,043.0000	(14.767)	0	0	0
14/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	185.0000	262.0000	41.622	0	0	0
14/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	18,205.0000	16,698.0000	(8.278)	0	0	0
14/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	389.0000	302.0000	(22.365)	0	0	0
14/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	25,170.0000	26,666.0000	5.944	0	0	0
14/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	1,925.0000	1,536.0000	(20.208)	0	0	0
14/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	29,210.0000	30,732.0000	5.211	0	0	0
14/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	9,864.0000	11,060.0000	12.125	0	0	0
14/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	276.0000	214.0000	(22.464)	0	0	0
14/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	550.0000	428.0000	(22.182)	0	0	0
14/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	21,155.0000	22,616.0000	6.906	0	0	0
14/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	811.0000	633.0000	(21.948)	0	0	0
14/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	17,217.0000	18,623.0000	8.166	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
14/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	4,120.0000	4,910.0000	19.175	0	0	0
14/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	4,740.0000	3,945.0000	(16.772)	0	0	0
14/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	3,070.0000	2,501.0000	(18.534)	0	0	0
14/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,742.0000	7,756.0000	15.040	0	0	0
14/12/2005	R194	2006/08/03			Bond Future	7.2580	7.1550	(1.419)	0.0000	0.0000	0
14/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	1,905.0000	1,612.0000	(15.381)	0	0	0
14/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	19,878.0000	21,179.0000	6.545	0	0	0
14/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,396.0000	2,029.0000	(15.317)	0	0	0
14/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	26,649.0000	28,027.0000	5.171	0	0	0
14/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	23,232.0000	24,577.0000	5.789	0	0	0
14/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	13,393.0000	14,566.0000	8.758	0	0	0
14/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,559.0000	1,321.0000	(15.266)	0	0	0
14/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	7,413.0000	6,494.0000	(12.397)	0	0	0
14/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,279.0000	1,085.0000	(15.168)	0	0	0
14/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,552.0000	4,172.0000	17.455	0	0	0
14/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,080.0000	918.0000	(15.000)	0	0	0
14/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,311.0000	2,769.0000	19.818	0	0	0
14/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	9,933.0000	8,851.0000	(10.893)	0	0	0
14/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,572.0000	17,818.0000	7.519	0	0	0
14/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,235.0000	3,637.0000	(14.120)	0	0	0
14/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,184.0000	2,713.0000	(14.793)	0	0	0
14/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,839.0000	8,781.0000	12.017	0	0	0
14/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	5,620.0000	4,871.0000	(13.327)	0	0	0
14/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,501.0000	6,291.0000	14.361	0	0	0
14/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,493.0000	11,562.0000	10.188	0	0	0
14/12/2005	R201	2006/02/02			Bond Future	7.5910	7.5200	(0.935)	0.0000	0.0000	0
14/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	9,637.0000	11,691.0000	21.314	0	0	0
14/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	15,729.0000	13,034.0000	(17.134)	0	0	0
14/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	4,073.0000	3,090.0000	(24.135)	0	0	0
14/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	8,355.0000	6,625.0000	(20.706)	0	0	0
14/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	18,894.0000	21,913.0000	15.979	0	0	0
14/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	30,915.0000	34,681.0000	12.182	0	0	0
14/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	1,990.0000	1,459.0000	(26.683)	0	0	0
14/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	44,812.0000	49,031.0000	9.415	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
14/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	76.0000	49.0000	(35.526)	0	0	0
14/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	41.0000	63.0000	53.659	0	0	0
14/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	59,454.0000	63,926.0000	7.522	0	0	0
14/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	966.0000	688.0000	(28.778)	0	0	0
14/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	468.0000	325.0000	(30.556)	0	0	0
14/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	89,138.0000	93,813.0000	5.245	0	0	0
14/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	232.0000	157.0000	(32.328)	0	0	0
14/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	26,847.0000	23,185.0000	(13.640)	0	0	0
14/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	103,745.0000	108,468.0000	4.553	0	0	0
14/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	3,787.0000	4,875.0000	28.730	0	0	0
14/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,027.0000	1,426.0000	38.851	0	0	0
14/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	76,096.0000	71,370.0000	(6.211)	0	0	0
14/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	238.0000	350.0000	47.059	0	0	0
14/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	74,316.0000	78,922.0000	6.198	0	0	0
14/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	58,271.0000	53,634.0000	(7.958)	0	0	0
14/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	41,398.0000	37,047.0000	(10.510)	0	0	0
14/12/2005	R201	2006/05/04			Bond Future	7.6010	7.5270	(0.974)	0.0000	0.0000	0
14/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	49,731.0000	53,439.0000	7.456	0	0	0
14/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	6,132.0000	5,282.0000	(13.862)	0	0	0
14/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	26,611.0000	29,435.0000	10.612	0	0	0
14/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	62,780.0000	66,773.0000	6.360	0	0	0
14/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	24,075.0000	21,470.0000	(10.820)	0	0	0
14/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	8,441.0000	7,306.0000	(13.446)	0	0	0
14/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	17,459.0000	19,696.0000	12.813	0	0	0
14/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	76,226.0000	80,429.0000	5.514	0	0	0
14/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	16,945.0000	14,927.0000	(11.909)	0	0	0
14/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,373.0000	2,888.0000	(14.379)	0	0	0
14/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	89,859.0000	94,216.0000	4.849	0	0	0
14/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	11,747.0000	10,232.0000	(12.897)	0	0	0
14/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	4,515.0000	3,875.0000	(14.175)	0	0	0
14/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	2,063.0000	1,742.0000	(15.560)	0	0	0
14/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	103,042.0000	107,562.0000	4.387	0	0	0
14/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	37,378.0000	40,706.0000	8.904	0	0	0
14/12/2005	R201	2006/08/03			Bond Future	7.6100	7.5340	(0.999)	0.0000	0.0000	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
14/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,194.0000	5,561.0000	(10.220)	0	0	0
14/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	104,542.0000	108,771.0000	4.045	0	0	0
14/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	23,845.0000	21,728.0000	(8.878)	0	0	0
14/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	32,727.0000	35,470.0000	8.381	0	0	0
14/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	92,690.0000	96,733.0000	4.362	0	0	0
14/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	18,554.0000	16,825.0000	(9.319)	0	0	0
14/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	8,557.0000	7,739.0000	(9.559)	0	0	0
14/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	30,626.0000	28,066.0000	(8.359)	0	0	0
14/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	15,010.0000	13,589.0000	(9.467)	0	0	0
14/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	54,850.0000	58,290.0000	6.272	0	0	0
14/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	12,292.0000	11,119.0000	(9.543)	0	0	0
14/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	23,581.0000	25,882.0000	9.758	0	0	0
14/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	67,176.0000	70,864.0000	5.490	0	0	0
14/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	10,193.0000	9,217.0000	(9.575)	0	0	0
14/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	43,062.0000	46,194.0000	7.273	0	0	0
14/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	79,840.0000	83,725.0000	4.866	0	0	0
14/12/2005	R203	2006/02/02			Bond Future	7.6060	7.5340	(0.947)	0.0000	0.0000	11
14/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	49,912.0000	55,280.0000	10.755	0	0	0
14/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	850.0000	535.0000	(37.059)	0	0	0
14/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	8,081.0000	6,112.0000	(24.366)	0	0	0
14/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	19,326.0000	23,040.0000	19.218	0	0	0
14/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	2,965.0000	2,058.0000	(30.590)	0	0	0
14/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	33,353.0000	38,130.0000	14.323	0	0	0
14/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	187.0000	106.0000	(43.316)	0	0	0
14/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	67,466.0000	73,067.0000	8.302	0	0	0
14/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	85,082.0000	90,750.0000	6.662	0	0	0
14/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	32,049.0000	27,534.0000	(14.088)	0	0	0
14/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	50,172.0000	44,918.0000	(10.472)	0	0	0
14/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,035.0000	1,463.0000	41.353	0	0	0
14/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	3,545.0000	4,713.0000	32.948	0	0	0
14/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	102,396.0000	108,077.0000	5.548	0	0	0
14/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
14/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	31.0000	16.0000	(48.387)	0	0	0
14/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	9,287.0000	11,652.0000	25.466	0	0	0
14/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	17,668.0000	14,350.0000	(18.780)	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
14/12/2005	R203	2006/05/04			Bond Future	7.6130	7.5400	(0.959)	0.0000	0.0000	0
14/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	54,001.0000	58,626.0000	8.565	0	0	0
14/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	28,464.0000	31,809.0000	11.752	0	0	0
14/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	6,147.0000	5,094.0000	(17.130)	0	0	0
14/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	17,919.0000	15,587.0000	(13.014)	0	0	0
14/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	40,295.0000	44,341.0000	10.041	0	0	0
14/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	10,868.0000	9,236.0000	(15.017)	0	0	0
14/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	11,663.0000	13,511.0000	15.845	0	0	0
14/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	84,963.0000	90,300.0000	6.282	0	0	0
14/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	1,573.0000	1,233.0000	(21.615)	0	0	0
14/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	6,660.0000	7,872.0000	18.198	0	0	0
14/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	3,231.0000	2,606.0000	(19.344)	0	0	0
14/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	69,069.0000	74,121.0000	7.314	0	0	0
14/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	708.0000	539.0000	(23.870)	0	0	0
14/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	40,299.0000	36,471.0000	(9.499)	0	0	0
14/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	55,623.0000	51,158.0000	(8.027)	0	0	0
14/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	101,231.0000	106,738.0000	5.440	0	0	0
14/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	18,878.0000	21,463.0000	13.693	0	0	0
14/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	27,684.0000	24,591.0000	(11.173)	0	0	0
14/12/2005	R203	2006/08/03			Bond Future	7.6190	7.5440	(0.984)	0.0000	0.0000	0
14/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	34,298.0000	37,586.0000	9.587	0	0	0
14/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	34,112.0000	31,059.0000	(8.950)	0	0	0
14/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	11,073.0000	9,681.0000	(12.571)	0	0	0
14/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	57,798.0000	62,151.0000	7.531	0	0	0
14/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	45,306.0000	49,158.0000	8.502	0	0	0
14/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	16,755.0000	14,862.0000	(11.298)	0	0	0
14/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	24,978.0000	27,670.0000	10.777	0	0	0
14/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	24,363.0000	21,906.0000	(10.085)	0	0	0
14/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	17,431.0000	19,536.0000	12.076	0	0	0
14/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	71,489.0000	76,258.0000	6.671	0	0	0
14/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	46,100.0000	42,460.0000	(7.896)	0	0	0
14/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	7,019.0000	6,044.0000	(13.891)	0	0	0
14/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	2,477.0000	2,064.0000	(16.673)	0	0	0
14/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	4,263.0000	3,612.0000	(15.271)	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
14/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	86,059.0000	91,153.0000	5.919	0	0	0
14/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	60,295.0000	56,115.0000	(6.933)	0	0	0
14/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	101,193.0000	106,524.0000	5.268	0	0	0
14/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	11,612.0000	13,177.0000	13.477	0	0	0
14/12/2005	R204	2006/02/02			Bond Future	7.5790	7.5070	(0.950)	0.0000	0.0000	0
14/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	2,875.0000	1,990.0000	(30.783)	0	0	0
14/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	37,103.0000	42,230.0000	13.818	0	0	0
14/12/2005	R204	2006/05/04			Bond Future	7.5860	7.5130	(0.962)	0.0000	0.0000	0
14/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	11,001.0000	9,339.0000	(15.108)	0	0	0
14/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	44,254.0000	48,610.0000	9.843	0	0	0
14/12/2005	R204	2006/08/03			Bond Future	7.5920	7.5170	(0.988)	0.0000	0.0000	0
14/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	17,248.0000	15,298.0000	(11.306)	0	0	0
14/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	49,615.0000	53,767.0000	8.368	0	0	0
14/12/2005	R207	2006/02/02			Bond Future	7.5450	7.4750	(0.928)	0.0000	0.0000	0
14/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	39,740.0000	44,849.0000	12.856	0	0	0
14/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	2,576.0000	1,790.0000	(30.512)	0	0	0
14/12/2005	R207	2006/05/04			Bond Future	7.5530	7.4800	(0.967)	0.0000	0.0000	0
14/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	46,596.0000	51,081.0000	9.625	0	0	0
14/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	10,454.0000	8,859.0000	(15.257)	0	0	0
14/12/2005	R207	2006/08/03			Bond Future	7.5580	7.4840	(0.979)	0.0000	0.0000	0
14/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	52,046.0000	56,267.0000	8.110	0	0	0
14/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	16,683.0000	14,808.0000	(11.239)	0	0	0

Grand Total:

2,400