



Derivatives High/Low Report

High/Low for 30/12/2005

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
30/12/2005	GOVI 2006/02/02			jGovi	237.1280	237.1500	0.009	0.0000	0.0000	506
30/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	74,398.0000	74,439.0000	0.055	0	0	0
30/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	3,118.0000	2,939.0000	(5.741)	0	0	0
30/12/2005	GOVI 2006/05/04			jGovi	241.3610	241.3770	0.007	0.0000	0.0000	220
30/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	115,049.0000	115,173.0000	0.108	0	0	0
30/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	1,439.0000	1,403.0000	(2.502)	0	0	0
30/12/2005	GOVI 2006/08/03			jGovi	245.6990	245.7070	0.003	0.0000	0.0000	0
30/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	1,560.0000	1,538.0000	(1.410)	0	0	0
30/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	158,550.0000	158,608.0000	0.037	0	0	0
30/12/2005	GOVI 2006/11/02			jGovi	250.1020	250.1010	-	0.0000	0.0000	0
30/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	1,024.0000	1,014.0000	(0.977)	0	0	0
30/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	202,044.0000	202,024.0000	(0.010)	0	0	0
30/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
30/12/2005	J153 2010/08/31			jSwap	7.2990	7.2990	-	0.0000	0.0000	0
30/12/2005	J157 2015/09/15			jSwap	7.4650	7.4590	(0.080)	0.0000	0.0000	0
30/12/2005	J186 2026/12/21			jSwap	7.0460	7.0460	-	0.0000	0.0000	0
30/12/2005	J194 2008/02/28			jSwap	7.2030	7.2020	(0.014)	0.0000	0.0000	0

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30/12/2005	J201	2014/12/22			jSwap	7.4400	7.4390	(0.013)	0.0000	0.0000	0
30/12/2005	J203	2017/09/15			jSwap	7.4220	7.4170	(0.067)	0.0000	0.0000	0
30/12/2005	J204	2018/12/21			jSwap	7.4050	7.4050	-	0.0000	0.0000	0
30/12/2005	J207	2020/01/15			jSwap	7.3560	7.3570	0.014	0.0000	0.0000	0
30/12/2005	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
30/12/2005	JFRA	2006/02/02			jFra	7.1170	7.1100	(0.098)	0.0000	0.0000	0
30/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	480.0000	488.0000	1.667	0	0	0
30/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	154.0000	145.0000	(5.844)	0	0	0
30/12/2005	JFRA	2006/05/04			jFra	7.0030	6.9910	(0.171)	0.0000	0.0000	0
30/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	737.0000	720.0000	(2.307)	0	0	0
30/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	730.0000	742.0000	1.644	0	0	0
30/12/2005	JFRA	2006/08/03			jFra	7.0740	7.0610	(0.184)	0.0000	0.0000	0
30/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	973.0000	986.0000	1.336	0	0	0
30/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,154.0000	1,135.0000	(1.646)	0	0	0
30/12/2005	JFRA	2006/11/02			jFra	7.1500	7.1390	(0.154)	0.0000	0.0000	0
30/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,154.0000	1,165.0000	0.953	0	0	0
30/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,522.0000	1,505.0000	(1.117)	0	0	0
30/12/2005	JFRA	2007/02/01			jFra	7.2220	7.2170	(0.069)	0.0000	0.0000	500
30/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,883.0000	1,889.0000	0.319	0	0	0
30/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,203.0000	1,195.0000	(0.665)	0	0	0
30/12/2005	JFRA	2007/05/03			jFra	7.3040	7.2950	(0.123)	0.0000	0.0000	0
30/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,481.0000	1,470.0000	(0.743)	0	0	0
30/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,961.0000	1,972.0000	0.561	0	0	0

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30/12/2005	JFRA	2007/08/02			jFra	7.3050	7.3080	0.041	0.0000	0.0000	0
30/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,634.0000	1,636.0000	0.122	0	0	0
30/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,111.0000	2,106.0000	(0.237)	0	0	0
30/12/2005	JFRA	2007/11/01			jFra	7.3570	7.3660	0.122	0.0000	0.0000	0
30/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	1,918.0000	1,927.0000	0.469	0	0	0
30/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,294.0000	2,280.0000	(0.610)	0	0	0
30/12/2005	JN02	2006/02/02			jNote	7.1890	7.1830	(0.083)	0.0000	0.0000	0
30/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,681.0000	3,698.0000	0.462	0	0	0
30/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	2,539.0000	2,449.0000	(3.545)	0	0	0
30/12/2005	JN05	2006/02/02			jNote	7.4660	7.4750	0.121	0.0000	0.0000	0
30/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	13,993.0000	13,633.0000	(2.573)	0	0	0
30/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	2,183.0000	2,199.0000	0.733	0	0	0
30/12/2005	JN10	2006/02/02			jNote	7.5340	7.5440	0.133	0.0000	0.0000	0
30/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	33,812.0000	33,106.0000	(2.088)	0	0	0
30/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	1,180.0000	1,186.0000	0.508	0	0	0
30/12/2005	JROD	2005/12/30			jRod	6.6620	6.7370	1.126	0.0000	0.0000	0
30/12/2005	JROD	2006/01/31			jRod	6.7240	6.5000	(3.331)	0.0000	0.0000	0
30/12/2005	JROD	2006/02/28			jRod	6.8350	6.6060	(3.350)	0.0000	0.0000	0
30/12/2005	JROD	2006/03/31			jRod	6.8580	6.7530	(1.531)	0.0000	0.0000	0
30/12/2005	JROD	2006/04/28			jRod	6.9320	6.8130	(1.717)	0.0000	0.0000	0
30/12/2005	JROD	2006/05/31			jRod	7.0190	6.9020	(1.667)	0.0000	0.0000	0
30/12/2005	JROD	2006/06/30			jRod	6.9770	6.9850	0.115	0.0000	0.0000	0
30/12/2005	JROD	2006/07/31			jRod	7.0310	6.9530	(1.109)	0.0000	0.0000	0

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30/12/2005	JROD	2006/08/31			jRod	7.0810	7.0040	(1.087)	0.0000	0.0000	0
30/12/2005	R153	2006/02/02			Bond Future	7.3200	7.3190	(0.014)	0.0000	0.0000	267
30/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	6,884.0000	6,818.0000	(0.959)	0	0	0
30/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	4,697.0000	4,591.0000	(2.257)	0	0	0
30/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	8,148.0000	8,086.0000	(0.761)	0	0	0
30/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	5,588.0000	5,479.0000	(1.951)	0	0	0
30/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	6,599.0000	6,488.0000	(1.682)	0	0	0
30/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	5,734.0000	5,666.0000	(1.186)	0	0	0
30/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	21,437.0000	21,430.0000	(0.033)	0	0	1
30/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	13,513.0000	13,418.0000	(0.703)	0	0	1
30/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	1,773.0000	1,721.0000	(2.933)	0	0	0
30/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	39,477.0000	39,509.0000	0.081	0	0	1
30/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,703.0000	4,635.0000	(1.446)	0	0	0
30/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	112.0000	100.0000	(10.714)	0	0	0
30/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	7,733.0000	7,622.0000	(1.435)	0	0	1
30/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	263.0000	246.0000	(6.464)	0	0	0
30/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	1,147.0000	1,089.0000	(5.057)	0	0	1
30/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	351.0000	325.0000	(7.407)	0	0	0
30/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	3,247.0000	3,152.0000	(2.926)	0	0	0
30/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	10,995.0000	10,943.0000	(0.473)	0	0	0
30/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	914.0000	864.0000	(5.470)	0	0	0
30/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	19,552.0000	19,538.0000	(0.072)	0	0	1
30/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	29,296.0000	29,312.0000	0.055	0	0	0
30/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,316.0000	1,271.0000	(3.419)	0	0	0
30/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	15,247.0000	15,158.0000	(0.584)	0	0	0
30/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	3,919.0000	3,818.0000	(2.577)	0	0	0
30/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	9,521.0000	9,463.0000	(0.609)	0	0	0
30/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
30/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	69,942.0000	69,985.0000	0.061	0	0	0
30/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
30/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	59,872.0000	59,914.0000	0.070	0	0	0
30/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	25,218.0000	25,157.0000	(0.242)	0	0	0
30/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	49,706.0000	49,745.0000	0.078	0	0	0
30/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	35.0000	31.0000	(11.429)	0	0	0

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30/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	449.0000	418.0000	(6.904)	0	0	0
30/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	12,560.0000	12,515.0000	(0.358)	0	0	0
30/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	8,994.0000	8,885.0000	(1.212)	0	0	0
30/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	2,671.0000	2,583.0000	(3.295)	0	0	0
30/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	3,793.0000	3,727.0000	(1.740)	0	0	0
30/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	3,004.0000	2,942.0000	(2.064)	0	0	0
30/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	11,888.0000	11,787.0000	(0.850)	0	0	0
30/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	10,380.0000	10,274.0000	(1.021)	0	0	0
30/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	14,208.0000	14,171.0000	(0.260)	0	0	0
30/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	2,183.0000	2,102.0000	(3.710)	0	0	0
30/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	15,929.0000	15,899.0000	(0.188)	0	0	0
30/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	572.0000	535.0000	(6.469)	0	0	0
30/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	25,315.0000	25,321.0000	0.024	0	0	0
30/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	725.0000	682.0000	(5.931)	0	0	0
30/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	23,361.0000	23,360.0000	(0.004)	0	0	0
30/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	1,430.0000	1,364.0000	(4.615)	0	0	0
30/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,333.0000	2,275.0000	(2.486)	0	0	0
30/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	1,772.0000	1,699.0000	(4.120)	0	0	0
30/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	17,713.0000	17,692.0000	(0.119)	0	0	0
30/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	27,295.0000	27,307.0000	0.044	0	0	0
30/12/2005	R153	2006/05/04			Bond Future	7.3240	7.3240	-	0.0000	0.0000	0
30/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	11,307.0000	11,257.0000	(0.442)	0	0	0
30/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	14,346.0000	14,296.0000	(0.349)	0	0	0
30/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	9,443.0000	9,394.0000	(0.519)	0	0	0
30/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	16,633.0000	16,584.0000	(0.295)	0	0	0
30/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	39,057.0000	39,032.0000	(0.064)	0	0	0
30/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	1,831.0000	1,806.0000	(1.365)	0	0	20
30/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	30,709.0000	30,675.0000	(0.111)	0	0	0
30/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	5,846.0000	5,803.0000	(0.736)	0	0	0
30/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	23,156.0000	23,112.0000	(0.190)	0	0	0
30/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	3,388.0000	3,354.0000	(1.004)	0	0	0
30/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	4,320.0000	4,281.0000	(0.903)	0	0	0
30/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	28,150.0000	28,112.0000	(0.135)	0	0	0
30/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	7,228.0000	7,182.0000	(0.636)	0	0	0
30/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	20,607.0000	20,561.0000	(0.223)	0	0	0

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30/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	184.0000	179.0000	(2.717)	0	0	0
30/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	75,879.0000	75,876.0000	(0.004)	0	0	0
30/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	73.0000	71.0000	(2.740)	0	0	0
30/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	66,498.0000	66,493.0000	(0.008)	0	0	0
30/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	57,149.0000	57,140.0000	(0.016)	0	0	0
30/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	428.0000	418.0000	(2.336)	0	0	0
30/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	47,945.0000	47,929.0000	(0.033)	0	0	0
30/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	919.0000	903.0000	(1.741)	0	0	0
30/12/2005	R153	2006/08/03			Bond Future	7.3230	7.3250	0.027	0.0000	0.0000	0
30/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	16,201.0000	16,208.0000	0.043	0	0	0
30/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	13,368.0000	13,297.0000	(0.531)	0	0	0
30/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	40,810.0000	40,718.0000	(0.225)	0	0	0
30/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	5,558.0000	5,544.0000	(0.252)	0	0	0
30/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	6,988.0000	6,976.0000	(0.172)	0	0	0
30/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	25,669.0000	25,583.0000	(0.335)	0	0	0
30/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	9,265.0000	9,257.0000	(0.086)	0	0	0
30/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	19,111.0000	19,031.0000	(0.419)	0	0	0
30/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	12,276.0000	12,274.0000	(0.016)	0	0	0
30/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	32,864.0000	32,775.0000	(0.271)	0	0	0
30/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	49,019.0000	48,926.0000	(0.190)	0	0	0
30/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	4,486.0000	4,471.0000	(0.334)	0	0	0
30/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	57,393.0000	57,300.0000	(0.162)	0	0	0
30/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	65,863.0000	65,771.0000	(0.140)	0	0	0
30/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	3,674.0000	3,658.0000	(0.435)	0	0	0
30/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,051.0000	3,035.0000	(0.524)	0	0	0
30/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	8,615.0000	8,556.0000	(0.685)	0	0	0
30/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	21,216.0000	21,235.0000	0.090	0	0	0
30/12/2005	R157	2006/02/02			Bond Future	7.4730	7.4680	(0.067)	0.0000	0.0000	140
30/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	519.0000	464.0000	(10.597)	0	0	250
30/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	141,182.0000	141,608.0000	0.302	0	0	0
30/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	21.0000	17.0000	(19.048)	0	0	0
30/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	64,761.0000	65,133.0000	0.574	0	0	250
30/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	45,529.0000	45,836.0000	0.674	0	0	0
30/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	122,543.0000	122,966.0000	0.345	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
30/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	1,514.0000	1,395.0000	(7.860)	0	0	0
30/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	59.0000	50.0000	(15.254)	0	0	0
30/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	23,831.0000	23,378.0000	(1.901)	0	0	0
30/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	174.0000	151.0000	(13.218)	0	0	0
30/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	127.0000	119.0000	(6.299)	0	0	0
30/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	63,691.0000	63,257.0000	(0.681)	0	0	0
30/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	916.0000	891.0000	(2.729)	0	0	0
30/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	42,071.0000	41,620.0000	(1.072)	0	0	0
30/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	4,455.0000	4,216.0000	(5.365)	0	0	0
30/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	4,627.0000	4,601.0000	(0.562)	0	0	0
30/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	27,826.0000	28,014.0000	0.676	0	0	0
30/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	103,546.0000	103,964.0000	0.404	0	0	0
30/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	84,237.0000	84,641.0000	0.480	0	0	0
30/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	13,561.0000	13,613.0000	0.383	0	0	0
30/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	11,260.0000	10,885.0000	(3.330)	0	0	0
30/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
30/12/2005	R157	2006/05/04			Bond Future	7.4830	7.4780	(0.067)	0.0000	0.0000	0
30/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	6,399.0000	6,431.0000	0.500	0	0	0
30/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	13,424.0000	13,496.0000	0.536	0	0	0
30/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	51,477.0000	51,716.0000	0.464	0	0	0
30/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	47,456.0000	47,071.0000	(0.811)	0	0	0
30/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	9,258.0000	9,079.0000	(1.933)	0	0	0
30/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	33,030.0000	32,686.0000	(1.041)	0	0	0
30/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	2,973.0000	2,892.0000	(2.725)	0	0	115
30/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	6,239.0000	6,101.0000	(2.212)	0	0	0
30/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	14,454.0000	14,221.0000	(1.612)	0	0	0
30/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	68,256.0000	68,536.0000	0.410	0	0	0
30/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	36,476.0000	36,660.0000	0.504	0	0	0
30/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	103,427.0000	103,763.0000	0.325	0	0	0
30/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	85,684.0000	85,996.0000	0.364	0	0	0
30/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	4,258.0000	4,153.0000	(2.466)	0	0	0
30/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	23,560.0000	23,685.0000	0.531	0	0	50
30/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	22,143.0000	21,852.0000	(1.314)	0	0	0
30/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	121,228.0000	121,582.0000	0.292	0	0	0
30/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	2,119.0000	2,057.0000	(2.926)	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
30/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	1,161.0000	1,122.0000	(3.359)	0	0	0
30/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	138,560.0000	138,937.0000	0.272	0	0	0
30/12/2005	R157	2006/08/03			Bond Future	7.4890	7.4840	(0.067)	0.0000	0.0000	0
30/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	17,312.0000	17,118.0000	(1.121)	0	0	0
30/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	123,423.0000	123,724.0000	0.244	0	0	0
30/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	58,089.0000	58,303.0000	0.368	0	0	0
30/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	44,065.0000	44,242.0000	0.402	0	0	0
30/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	23,033.0000	22,804.0000	(0.994)	0	0	0
30/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	13,662.0000	13,497.0000	(1.208)	0	0	0
30/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	73,803.0000	74,046.0000	0.329	0	0	0
30/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	31,506.0000	31,644.0000	0.438	0	0	0
30/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	30,611.0000	30,342.0000	(0.879)	0	0	0
30/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	5,123.0000	5,041.0000	(1.601)	0	0	0
30/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	106,703.0000	106,988.0000	0.267	0	0	0
30/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	7,399.0000	7,293.0000	(1.433)	0	0	0
30/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	139,065.0000	139,390.0000	0.234	0	0	0
30/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	10,953.0000	10,812.0000	(1.287)	0	0	0
30/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	8,947.0000	8,825.0000	(1.364)	0	0	0
30/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	40,515.0000	40,207.0000	(0.760)	0	0	0
30/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	90,084.0000	90,350.0000	0.295	0	0	0
30/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	12,441.0000	12,505.0000	0.514	0	0	0
30/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	20,874.0000	20,974.0000	0.479	0	0	0
30/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	53,026.0000	52,683.0000	(0.647)	0	0	0
30/12/2005	R186	2006/02/02			Bond Future	7.0960	7.0960	-	0.0000	0.0000	0
30/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	10,260.0000	10,042.0000	(2.125)	0	0	0
30/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	23,540.0000	23,322.0000	(0.926)	0	0	0
30/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	29,266.0000	29,053.0000	(0.728)	0	0	0
30/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	8,362.0000	8,149.0000	(2.547)	0	0	0
30/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	137.0000	122.0000	(10.949)	0	0	0
30/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	544.0000	500.0000	(8.088)	0	0	0
30/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
30/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	116,223.0000	116,208.0000	(0.013)	0	0	0
30/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	201,289.0000	201,289.0000	-	0	0	0
30/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	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
30/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	86,077.0000	86,033.0000	(0.051)	0	0	0
30/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	227,685.0000	227,685.0000	-	0	0	0
30/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	173,926.0000	173,924.0000	(0.001)	0	0	0
30/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	36.0000	30.0000	(16.667)	0	0	0
30/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	50,622.0000	50,525.0000	(0.192)	0	0	0
30/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	184.0000	165.0000	(10.326)	0	0	0
30/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	85,857.0000	85,838.0000	(0.022)	0	0	0
30/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	56,159.0000	56,042.0000	(0.208)	0	0	0
30/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,836.0000	1,740.0000	(5.229)	0	0	0
30/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	145,567.0000	145,562.0000	(0.003)	0	0	0
30/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	2,336.0000	2,218.0000	(5.051)	0	0	0
30/12/2005	R186	2006/05/04			Bond Future	7.0930	7.0930	-	0.0000	0.0000	0
30/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	1,963.0000	1,923.0000	(2.038)	0	0	0
30/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	201,799.0000	201,768.0000	(0.015)	0	0	0
30/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	227,371.0000	227,353.0000	(0.008)	0	0	0
30/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	658.0000	640.0000	(2.736)	0	0	0
30/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	1,350.0000	1,319.0000	(2.296)	0	0	0
30/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	37,106.0000	36,987.0000	(0.321)	0	0	0
30/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	175,188.0000	175,149.0000	(0.022)	0	0	0
30/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	24,331.0000	24,212.0000	(0.489)	0	0	0
30/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	147,955.0000	147,904.0000	(0.034)	0	0	0
30/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	4,465.0000	4,406.0000	(1.321)	0	0	0
30/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	2,954.0000	2,903.0000	(1.726)	0	0	0
30/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	89,086.0000	89,027.0000	(0.066)	0	0	0
30/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	92,768.0000	92,684.0000	(0.091)	0	0	0
30/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	58,947.0000	58,855.0000	(0.156)	0	0	0
30/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	10,929.0000	10,837.0000	(0.842)	0	0	0
30/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	4,602.0000	4,535.0000	(1.456)	0	0	0
30/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	120,331.0000	120,265.0000	(0.055)	0	0	0
30/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	7,402.0000	7,317.0000	(1.148)	0	0	0
30/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	43,425.0000	43,303.0000	(0.281)	0	0	0
30/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	66,819.0000	66,712.0000	(0.160)	0	0	0
30/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	12,957.0000	12,850.0000	(0.826)	0	0	0
30/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	22,259.0000	22,137.0000	(0.548)	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
30/12/2005	R186	2006/08/03			Bond Future	7.0890	7.0890	-	0.0000	0.0000	0
30/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	46,130.0000	46,039.0000	(0.197)	0	0	0
30/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	33,990.0000	33,899.0000	(0.268)	0	0	0
30/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	65,832.0000	65,755.0000	(0.117)	0	0	0
30/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	11,386.0000	11,314.0000	(0.632)	0	0	0
30/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	126,882.0000	126,810.0000	(0.057)	0	0	0
30/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	18,714.0000	18,637.0000	(0.411)	0	0	0
30/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	8,776.0000	8,711.0000	(0.741)	0	0	0
30/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	100,546.0000	100,466.0000	(0.080)	0	0	0
30/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	15,221.0000	15,141.0000	(0.526)	0	0	0
30/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	31,947.0000	31,853.0000	(0.294)	0	0	0
30/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	22,017.0000	21,927.0000	(0.409)	0	0	0
30/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	153,368.0000	153,303.0000	(0.042)	0	0	0
30/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	53,504.0000	53,410.0000	(0.176)	0	0	0
30/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	76,044.0000	75,955.0000	(0.117)	0	0	0
30/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	179,584.0000	179,527.0000	(0.032)	0	0	0
30/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	5,621.0000	5,569.0000	(0.925)	0	0	0
30/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	253,285.0000	253,258.0000	(0.011)	0	0	0
30/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	3,563.0000	3,525.0000	(1.067)	0	0	0
30/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	6,929.0000	6,871.0000	(0.837)	0	0	0
30/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	2,205.0000	2,178.0000	(1.224)	0	0	0
30/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	205,352.0000	205,300.0000	(0.025)	0	0	0
30/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	229,422.0000	229,384.0000	(0.017)	0	0	0
30/12/2005	R194	2006/02/02			Bond Future	7.2130	7.2130	-	0.0000	0.0000	50
30/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	5,052.0000	5,024.0000	(0.554)	0	0	0
30/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	896.0000	869.0000	(3.013)	0	0	0
30/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	19,950.0000	19,947.0000	(0.015)	0	0	0
30/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	139.0000	130.0000	(6.475)	0	0	0
30/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	18,960.0000	18,960.0000	-	0	0	0
30/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	66.0000	60.0000	(9.091)	0	0	0
30/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	9,200.0000	9,190.0000	(0.109)	0	0	0
30/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	18.0000	16.0000	(11.111)	0	0	0
30/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	6,350.0000	6,322.0000	(0.441)	0	0	0
30/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
30/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	784.0000	756.0000	(3.571)	0	0	0
30/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	14,009.0000	14,008.0000	(0.007)	0	0	0
30/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	15,238.0000	15,232.0000	(0.039)	0	0	0
30/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	34,041.0000	34,041.0000	-	0	0	0
30/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
30/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	29,367.0000	29,367.0000	-	0	0	0
30/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	24,668.0000	24,667.0000	(0.004)	0	0	0
30/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
30/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	10,609.0000	10,595.0000	(0.132)	0	0	0
30/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	226.0000	212.0000	(6.195)	0	0	0
30/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,935.0000	2,899.0000	(1.227)	0	0	0
30/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	2,216.0000	2,179.0000	(1.670)	0	0	0
30/12/2005	R194	2006/05/04			Bond Future	7.2050	7.2070	0.028	0.0000	0.0000	0
30/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	14,392.0000	14,352.0000	(0.278)	0	0	0
30/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,189.0000	1,170.0000	(1.598)	0	0	0
30/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	5,948.0000	5,956.0000	0.134	0	0	0
30/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	7,398.0000	7,359.0000	(0.527)	0	0	0
30/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	18,325.0000	18,286.0000	(0.213)	0	0	0
30/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	2,332.0000	2,327.0000	(0.214)	0	0	0
30/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	525.0000	520.0000	(0.952)	0	0	0
30/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	9,066.0000	9,082.0000	0.176	0	0	0
30/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	341.0000	337.0000	(1.173)	0	0	0
30/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	16,816.0000	16,845.0000	0.172	0	0	0
30/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	191.0000	185.0000	(3.141)	0	0	0
30/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,409.0000	2,382.0000	(1.121)	0	0	0
30/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	512.0000	501.0000	(2.148)	0	0	0
30/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	814.0000	808.0000	(0.737)	0	0	0
30/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	12,752.0000	12,776.0000	0.188	0	0	0
30/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	232.0000	228.0000	(1.724)	0	0	0
30/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	10,715.0000	10,674.0000	(0.383)	0	0	0
30/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	1,381.0000	1,375.0000	(0.434)	0	0	0
30/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	30,487.0000	30,449.0000	(0.125)	0	0	0
30/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	158.0000	155.0000	(1.899)	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
30/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	22,340.0000	22,301.0000	(0.175)	0	0	0
30/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	26,407.0000	26,369.0000	(0.144)	0	0	0
30/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	3,793.0000	3,793.0000	-	0	0	0
30/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	4,568.0000	4,533.0000	(0.766)	0	0	0
30/12/2005	R194	2006/08/03			Bond Future	7.1830	7.1880	0.070	0.0000	0.0000	0
30/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	11,090.0000	11,025.0000	(0.586)	0	0	0
30/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	14,081.0000	14,012.0000	(0.490)	0	0	0
30/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	1,963.0000	1,969.0000	0.306	0	0	0
30/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	2,660.0000	2,669.0000	0.338	0	0	0
30/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	844.0000	843.0000	(0.118)	0	0	0
30/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	3,608.0000	3,623.0000	0.416	0	0	0
30/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	8,984.0000	9,026.0000	0.467	0	0	0
30/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,824.0000	3,782.0000	(1.098)	0	0	0
30/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,483.0000	2,450.0000	(1.329)	0	0	0
30/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	8,333.0000	8,273.0000	(0.720)	0	0	0
30/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	6,565.0000	6,597.0000	0.487	0	0	0
30/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	17,326.0000	17,254.0000	(0.416)	0	0	0
30/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	1,539.0000	1,542.0000	0.195	0	0	0
30/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	27,534.0000	27,458.0000	(0.276)	0	0	0
30/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,009.0000	1,009.0000	-	0	0	0
30/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	24,082.0000	24,007.0000	(0.311)	0	0	0
30/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,245.0000	1,246.0000	0.080	0	0	0
30/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	20,684.0000	20,610.0000	(0.358)	0	0	0
30/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	4,883.0000	4,906.0000	0.471	0	0	0
30/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,884.0000	5,832.0000	(0.884)	0	0	0
30/12/2005	R201	2006/02/02			Bond Future	7.4470	7.4460	(0.013)	0.0000	0.0000	0
30/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	12,239.0000	12,129.0000	(0.899)	0	0	0
30/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	8,670.0000	8,493.0000	(2.042)	0	0	0
30/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	456.0000	419.0000	(8.114)	0	0	0
30/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	52,939.0000	52,969.0000	0.057	0	0	0
30/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	23,755.0000	23,690.0000	(0.274)	0	0	0
30/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	37,773.0000	37,766.0000	(0.019)	0	0	0
30/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	1,271.0000	1,197.0000	(5.822)	0	0	0
30/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	3,555.0000	3,423.0000	(3.713)	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
30/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	113,335.0000	113,402.0000	0.059	0	0	0
30/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	22.0000	19.0000	(13.636)	0	0	0
30/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	162.0000	145.0000	(10.494)	0	0	0
30/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	68,311.0000	68,362.0000	0.075	0	0	0
30/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	83,566.0000	83,626.0000	0.072	0	0	0
30/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	21.0000	18.0000	(14.286)	0	0	0
30/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	57.0000	50.0000	(12.281)	0	0	0
30/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
30/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	18,038.0000	17,867.0000	(0.948)	0	0	0
30/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	31,820.0000	31,700.0000	(0.377)	0	0	0
30/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	66,417.0000	66,347.0000	(0.105)	0	0	0
30/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	4,639.0000	4,536.0000	(2.220)	0	0	0
30/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	196.0000	180.0000	(8.163)	0	0	0
30/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,110.0000	1,058.0000	(4.685)	0	0	0
30/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	48,569.0000	48,485.0000	(0.173)	0	0	0
30/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	98,588.0000	98,652.0000	0.065	0	0	0
30/12/2005	R201	2006/05/04			Bond Future	7.4560	7.4560	-	0.0000	0.0000	0
30/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	18,072.0000	17,994.0000	(0.432)	0	0	0
30/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	20,970.0000	20,893.0000	(0.367)	0	0	0
30/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	1,128.0000	1,105.0000	(2.039)	0	0	0
30/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	1,981.0000	1,946.0000	(1.767)	0	0	0
30/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	70,015.0000	69,966.0000	(0.070)	0	0	0
30/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	7,984.0000	7,917.0000	(0.839)	0	0	0
30/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	3,853.0000	3,804.0000	(1.272)	0	0	0
30/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	111,621.0000	111,598.0000	(0.021)	0	0	0
30/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	43,130.0000	43,063.0000	(0.155)	0	0	0
30/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	83,964.0000	83,923.0000	(0.049)	0	0	0
30/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	97,981.0000	97,947.0000	(0.035)	0	0	0
30/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	31,292.0000	31,217.0000	(0.240)	0	0	0
30/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	2,739.0000	2,697.0000	(1.533)	0	0	0
30/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	12,113.0000	12,038.0000	(0.619)	0	0	0
30/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	5,509.0000	5,451.0000	(1.053)	0	0	0
30/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	56,314.0000	56,255.0000	(0.105)	0	0	0
30/12/2005	R201	2006/08/03			Bond Future	7.4640	7.4650	0.013	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
30/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	27,304.0000	27,210.0000	(0.344)	0	0	0
30/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	24,985.0000	24,956.0000	(0.116)	0	0	0
30/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	112,210.0000	112,115.0000	(0.085)	0	0	0
30/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	9,375.0000	9,336.0000	(0.416)	0	0	0
30/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	86,702.0000	86,599.0000	(0.119)	0	0	0
30/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	73,623.0000	73,519.0000	(0.141)	0	0	0
30/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	7,692.0000	7,653.0000	(0.507)	0	0	0
30/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	6,396.0000	6,360.0000	(0.563)	0	0	0
30/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	99,893.0000	99,792.0000	(0.101)	0	0	0
30/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	4,498.0000	4,467.0000	(0.689)	0	0	0
30/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	19,045.0000	19,009.0000	(0.189)	0	0	0
30/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	11,587.0000	11,547.0000	(0.345)	0	0	0
30/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	60,791.0000	60,686.0000	(0.173)	0	0	0
30/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	14,520.0000	14,482.0000	(0.262)	0	0	0
30/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	48,391.0000	48,288.0000	(0.213)	0	0	0
30/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	37,290.0000	37,190.0000	(0.268)	0	0	0
30/12/2005	R203	2006/02/02			Bond Future	7.4460	7.4410	(0.067)	0.0000	0.0000	0
30/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	609.0000	548.0000	(10.016)	0	0	0
30/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	90.0000	77.0000	(14.444)	0	0	0
30/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	26,714.0000	26,938.0000	0.839	0	0	0
30/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	61,837.0000	62,223.0000	0.624	0	0	0
30/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	2,784.0000	2,608.0000	(6.322)	0	0	0
30/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	43,683.0000	44,021.0000	0.774	0	0	0
30/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	4,832.0000	4,813.0000	(0.393)	0	0	0
30/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
30/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,230.0000	1,201.0000	(2.358)	0	0	0
30/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	37,683.0000	37,254.0000	(1.138)	0	0	0
30/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	79,973.0000	80,370.0000	0.496	0	0	0
30/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	20,651.0000	20,232.0000	(2.029)	0	0	0
30/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	115,077.0000	115,477.0000	0.348	0	0	0
30/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	97,737.0000	98,137.0000	0.409	0	0	0
30/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	8,858.0000	8,533.0000	(3.669)	0	0	0
30/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	13,162.0000	13,236.0000	0.562	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
30/12/2005	R203	2006/05/04			Bond Future	7.4530	7.4480	(0.067)	0.0000	0.0000	0
30/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	63,759.0000	64,061.0000	0.474	0	0	0
30/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	12,014.0000	11,807.0000	(1.723)	0	0	0
30/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	6,671.0000	6,526.0000	(2.174)	0	0	0
30/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	48,594.0000	48,843.0000	0.512	0	0	0
30/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	3,409.0000	3,317.0000	(2.699)	0	0	0
30/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	35,055.0000	35,243.0000	0.536	0	0	0
30/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	14,873.0000	14,945.0000	0.484	0	0	0
30/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	45,047.0000	44,686.0000	(0.801)	0	0	0
30/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	8,580.0000	8,613.0000	0.385	0	0	0
30/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	31,013.0000	30,691.0000	(1.038)	0	0	0
30/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	113,286.0000	113,667.0000	0.336	0	0	0
30/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	267.0000	254.0000	(4.869)	0	0	0
30/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	79,931.0000	80,271.0000	0.425	0	0	0
30/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	684.0000	656.0000	(4.094)	0	0	0
30/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	1,597.0000	1,544.0000	(3.319)	0	0	0
30/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	96,570.0000	96,936.0000	0.379	0	0	0
30/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	20,010.0000	19,742.0000	(1.339)	0	0	0
30/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	23,701.0000	23,827.0000	0.532	0	0	0
30/12/2005	R203	2006/08/03			Bond Future	7.4570	7.4520	(0.067)	0.0000	0.0000	0
30/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	53,122.0000	53,352.0000	0.433	0	0	0
30/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	12,111.0000	11,953.0000	(1.305)	0	0	0
30/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	66,803.0000	67,074.0000	0.406	0	0	0
30/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	40,809.0000	40,994.0000	0.453	0	0	0
30/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	18,413.0000	18,211.0000	(1.097)	0	0	0
30/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	7,617.0000	7,500.0000	(1.536)	0	0	0
30/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	1,427.0000	1,393.0000	(2.383)	0	0	0
30/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	112,604.0000	112,957.0000	0.313	0	0	0
30/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	2,618.0000	2,564.0000	(2.063)	0	0	0
30/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	4,574.0000	4,492.0000	(1.793)	0	0	0
30/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	21,333.0000	21,433.0000	0.469	0	0	0
30/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	37,541.0000	37,253.0000	(0.767)	0	0	0
30/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	81,504.0000	81,810.0000	0.375	0	0	0
30/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	96,875.0000	97,208.0000	0.344	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
30/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	50,613.0000	50,291.0000	(0.636)	0	0	0
30/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	14,391.0000	14,456.0000	0.452	0	0	0
30/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	26,825.0000	26,578.0000	(0.921)	0	0	0
30/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	30,152.0000	30,293.0000	0.468	0	0	0
30/12/2005	R204	2006/02/02			Bond Future	7.4150	7.4150	-	0.0000	0.0000	0
30/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	48,545.0000	48,506.0000	(0.080)	0	0	0
30/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	554.0000	515.0000	(7.040)	0	0	0
30/12/2005	R204	2006/05/04			Bond Future	7.4210	7.4210	-	0.0000	0.0000	0
30/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	6,627.0000	6,562.0000	(0.981)	0	0	0
30/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	53,548.0000	53,484.0000	(0.120)	0	0	0
30/12/2005	R204	2006/08/03			Bond Future	7.4260	7.4260	-	0.0000	0.0000	0
30/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	58,300.0000	58,243.0000	(0.098)	0	0	0
30/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	12,361.0000	12,303.0000	(0.469)	0	0	0
30/12/2005	R207	2006/02/02			Bond Future	7.3780	7.3790	0.014	0.0000	0.0000	0
30/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	461.0000	429.0000	(6.941)	0	0	0
30/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	51,768.0000	51,651.0000	(0.226)	0	0	0
30/12/2005	R207	2006/05/04			Bond Future	7.3840	7.3860	0.027	0.0000	0.0000	0
30/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	6,178.0000	6,146.0000	(0.518)	0	0	0
30/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	56,476.0000	56,275.0000	(0.356)	0	0	0
30/12/2005	R207	2006/08/03			Bond Future	7.3880	7.3900	0.027	0.0000	0.0000	0
30/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	11,828.0000	11,812.0000	(0.135)	0	0	0
30/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	61,272.0000	61,089.0000	(0.299)	0	0	0

Grand Total:

2,374