



Derivatives High/Low Report

High/Low for 18/11/2005

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
18/11/2005	GOVI 2006/02/02			jGovi	231.6500	231.7790	0.056	0.0000	0.0000	506
18/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	42,967.0000	43,507.0000	1.257	0	0	0
18/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	26,467.0000	25,717.0000	(2.834)	0	0	0
18/11/2005	GOVI 2006/05/04			jGovi	236.0940	236.2070	0.048	0.0000	0.0000	195
18/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	9,932.0000	9,623.0000	(3.111)	0	0	0
18/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	70,872.0000	71,693.0000	1.158	0	0	0
18/11/2005	GOVI 2006/08/03			jGovi	240.6390	240.7350	0.040	0.0000	0.0000	0
18/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	113,378.0000	114,168.0000	0.697	0	0	0
18/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	6,988.0000	6,818.0000	(2.433)	0	0	0
18/11/2005	GOVI 2006/11/02			jGovi	245.2600	245.3380	0.032	0.0000	0.0000	0
18/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	156,631.0000	157,327.0000	0.444	0	0	0
18/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	4,031.0000	3,947.0000	(2.084)	0	0	0
18/11/2005	J152 2006/02/28			jSwap	7.2370	7.2300	(0.097)	0.0000	0.0000	0
18/11/2005	J153 2010/08/31			jSwap	7.6840	7.6740	(0.130)	0.0000	0.0000	0
18/11/2005	J157 2015/09/15			jSwap	7.9460	7.9370	(0.113)	0.0000	0.0000	0
18/11/2005	J186 2026/12/21			jSwap	7.5390	7.5300	(0.119)	0.0000	0.0000	0
18/11/2005	J194 2008/02/28			jSwap	7.5400	7.5260	(0.186)	0.0000	0.0000	0

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18/11/2005	J201	2014/12/22			jSwap	7.8660	7.8510	(0.191)	0.0000	0.0000	0
18/11/2005	J203	2017/09/15			jSwap	7.9010	7.8900	(0.139)	0.0000	0.0000	0
18/11/2005	J204	2018/12/21			jSwap	7.8530	7.8380	(0.191)	0.0000	0.0000	0
18/11/2005	J207	2020/01/15			jSwap	7.8310	7.8150	(0.204)	0.0000	0.0000	0
18/11/2005	JBAR	2005/03/16			jBar	7.2500	7.2500	-	0.0000	0.0000	0
18/11/2005	JFRA	2006/02/02			jFra	7.4360	7.4360	-	0.0000	0.0000	0
18/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	237.0000	235.0000	(0.844)	0	0	0
18/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	693.0000	690.0000	(0.433)	0	0	0
18/11/2005	JFRA	2006/05/04			jFra	7.5110	7.4920	(0.253)	0.0000	0.0000	0
18/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,615.0000	1,579.0000	(2.229)	0	0	0
18/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	364.0000	375.0000	3.022	0	0	0
18/11/2005	JFRA	2006/08/03			jFra	7.7030	7.6690	(0.441)	0.0000	0.0000	0
18/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	496.0000	518.0000	4.435	0	0	0
18/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,216.0000	2,154.0000	(2.798)	0	0	0
18/11/2005	JFRA	2006/11/02			jFra	7.8050	7.7710	(0.436)	0.0000	0.0000	0
18/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	645.0000	667.0000	3.411	0	0	0
18/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,613.0000	2,553.0000	(2.296)	0	0	0
18/11/2005	JFRA	2007/02/01			jFra	7.8760	7.8450	(0.394)	0.0000	0.0000	500
18/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,097.0000	2,051.0000	(2.194)	0	0	0
18/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,178.0000	1,207.0000	2.462	0	0	0
18/11/2005	JFRA	2007/05/03			jFra	7.9450	7.9000	(0.566)	0.0000	0.0000	0
18/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,378.0000	2,311.0000	(2.817)	0	0	0
18/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,290.0000	1,333.0000	3.333	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
18/11/2005	JFRA	2007/08/02			jFra	7.8740	7.9100	0.457	0.0000	0.0000	0
18/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,505.0000	1,466.0000	(2.591)	0	0	0
18/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,419.0000	2,469.0000	2.067	0	0	0
18/11/2005	JFRA	2007/11/01			jFra	8.0260	7.9760	(0.623)	0.0000	0.0000	0
18/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,542.0000	1,594.0000	3.372	0	0	0
18/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,925.0000	2,845.0000	(2.735)	0	0	0
18/11/2005	JN02	2006/02/02			jNote	7.7660	7.7440	(0.283)	0.0000	0.0000	0
18/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,276.0000	1,340.0000	5.016	0	0	0
18/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	10,821.0000	10,476.0000	(3.188)	0	0	0
18/11/2005	JN05	2006/02/02			jNote	7.9610	7.9440	(0.214)	0.0000	0.0000	0
18/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,745.0000	5,942.0000	3.429	0	0	0
18/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	14,404.0000	13,907.0000	(3.450)	0	0	0
18/11/2005	JN10	2006/02/02			jNote	8.0360	8.0140	(0.274)	0.0000	0.0000	0
18/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	13,525.0000	14,165.0000	4.732	0	0	0
18/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	15,989.0000	15,123.0000	(5.416)	0	0	0
18/11/2005	JROD	2005/11/30			jRod	6.6730	6.5210	(2.278)	0.0000	0.0000	0
18/11/2005	JROD	2005/12/30			jRod	6.7880	6.6350	(2.254)	0.0000	0.0000	0
18/11/2005	JROD	2006/01/31			jRod	7.0280	6.8680	(2.277)	0.0000	0.0000	0
18/11/2005	JROD	2006/02/28			jRod	7.0030	6.9190	(1.199)	0.0000	0.0000	0
18/11/2005	JROD	2006/03/31			jRod	7.1220	7.0390	(1.165)	0.0000	0.0000	0
18/11/2005	JROD	2006/04/28			jRod	7.2270	7.1440	(1.148)	0.0000	0.0000	0
18/11/2005	JROD	2006/05/31			jRod	7.1360	7.0830	(0.743)	0.0000	0.0000	0
18/11/2005	JROD	2006/06/30			jRod	7.2260	7.1730	(0.733)	0.0000	0.0000	0

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18/11/2005	JROD	2006/07/31			jRod	7.3390	7.2840	(0.749)	0.0000	0.0000	0
18/11/2005	JROD	2006/08/31			jRod	7.2790	7.2360	(0.591)	0.0000	0.0000	0
18/11/2005	R153	2006/02/02			Bond Future	7.7440	7.7340	(0.129)	0.0000	0.0000	271
18/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	9,954.0000	10,107.0000	1.537	0	0	0
18/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	9,699.0000	9,428.0000	(2.794)	0	0	1
18/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	5,738.0000	5,538.0000	(3.486)	0	0	0
18/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	15,508.0000	15,171.0000	(2.173)	0	0	0
18/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	16,531.0000	16,755.0000	1.355	0	0	0
18/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	715.0000	672.0000	(6.014)	0	0	0
18/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,105.0000	5,191.0000	1.685	0	0	0
18/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	2,015.0000	1,918.0000	(4.814)	0	0	0
18/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	52,502.0000	52,883.0000	0.726	0	0	0
18/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,097.0000	2,134.0000	1.764	0	0	0
18/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	33,535.0000	33,861.0000	0.972	0	0	0
18/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	1,195.0000	1,129.0000	(5.523)	0	0	0
18/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	43,288.0000	42,866.0000	(0.975)	0	0	0
18/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	23,278.0000	22,891.0000	(1.663)	0	0	0
18/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	182.0000	184.0000	1.099	0	0	0
18/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	32,716.0000	32,303.0000	(1.262)	0	0	0
18/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	42,904.0000	43,263.0000	0.837	0	0	0
18/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	24,626.0000	24,908.0000	1.145	0	0	1
18/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	3,412.0000	3,270.0000	(4.162)	0	0	0
18/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	634.0000	645.0000	1.735	0	0	0
18/11/2005	R153	2006/05/04			Bond Future	7.7390	7.7310	(0.103)	0.0000	0.0000	0
18/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	9,832.0000	9,668.0000	(1.668)	0	0	0
18/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	14,745.0000	14,866.0000	0.821	0	0	0
18/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	14,302.0000	14,101.0000	(1.405)	0	0	0
18/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	20,287.0000	20,445.0000	0.779	0	0	0
18/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	2,394.0000	2,330.0000	(2.673)	0	0	0
18/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	42,249.0000	42,508.0000	0.613	0	0	0
18/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,542.0000	2,563.0000	0.826	0	0	0
18/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	43,240.0000	42,938.0000	(0.698)	0	0	0

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18/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	26,814.0000	27,010.0000	0.731	0	0	0
18/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	6,454.0000	6,327.0000	(1.968)	0	0	20
18/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	26,698.0000	26,435.0000	(0.985)	0	0	0
18/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	19,929.0000	19,694.0000	(1.179)	0	0	0
18/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	10,252.0000	10,340.0000	0.858	0	0	0
18/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	4,034.0000	3,941.0000	(2.305)	0	0	0
18/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	34,193.0000	34,423.0000	0.673	0	0	0
18/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	6,792.0000	6,851.0000	0.869	0	0	0
18/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	4,272.0000	4,309.0000	0.866	0	0	0
18/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	34,518.0000	34,232.0000	(0.829)	0	0	0
18/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	50,795.0000	51,075.0000	0.551	0	0	0
18/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	59,656.0000	59,952.0000	0.496	0	0	0
18/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	1,347.0000	1,305.0000	(3.118)	0	0	0
18/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	716.0000	691.0000	(3.492)	0	0	0
18/11/2005	R153	2006/08/03			Bond Future	7.7300	7.7230	(0.091)	0.0000	0.0000	0
18/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	17,165.0000	17,002.0000	(0.950)	0	0	0
18/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	17,927.0000	18,031.0000	0.580	0	0	0
18/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	13,641.0000	13,499.0000	(1.041)	0	0	0
18/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	23,875.0000	24,000.0000	0.524	0	0	0
18/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	11,218.0000	11,094.0000	(1.105)	0	0	0
18/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	38,214.0000	38,372.0000	0.413	0	0	0
18/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	30,828.0000	30,970.0000	0.461	0	0	0
18/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	9,324.0000	9,215.0000	(1.169)	0	0	0
18/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,835.0000	7,739.0000	(1.225)	0	0	0
18/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	6,655.0000	6,571.0000	(1.262)	0	0	0
18/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	45,912.0000	46,083.0000	0.372	0	0	0
18/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	21,547.0000	21,362.0000	(0.859)	0	0	0
18/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	53,826.0000	54,008.0000	0.338	0	0	0
18/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	26,910.0000	26,703.0000	(0.769)	0	0	0
18/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	12,740.0000	12,821.0000	0.636	0	0	0
18/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	33,336.0000	33,109.0000	(0.681)	0	0	0
18/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	8,434.0000	8,494.0000	0.711	0	0	0
18/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	5,093.0000	5,133.0000	0.785	0	0	0
18/11/2005	R157	2006/02/02			Bond Future	7.9700	7.9600	(0.125)	0.0000	0.0000	140

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18/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,585.0000	1,611.0000	1.640	0	0	0
18/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	4,308.0000	4,111.0000	(4.573)	0	0	0
18/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	2,651.0000	2,514.0000	(5.168)	0	0	0
18/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	1,286.0000	1,207.0000	(6.143)	0	0	0
18/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	83,613.0000	84,296.0000	0.817	0	0	0
18/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	62,349.0000	61,555.0000	(1.273)	0	0	0
18/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	7,026.0000	6,745.0000	(3.999)	0	0	0
18/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	77.0000	78.0000	1.299	0	0	0
18/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	83,065.0000	82,250.0000	(0.981)	0	0	0
18/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	4,850.0000	4,932.0000	1.691	0	0	0
18/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	44,108.0000	43,371.0000	(1.671)	0	0	0
18/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	350.0000	355.0000	1.429	0	0	0
18/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	105,201.0000	104,382.0000	(0.779)	0	0	0
18/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	49,529.0000	50,069.0000	1.090	0	0	0
18/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	66,236.0000	66,858.0000	0.939	0	0	0
18/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	100,904.0000	101,645.0000	0.734	0	0	0
18/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	11,163.0000	11,343.0000	1.612	0	0	0
18/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	29,351.0000	28,712.0000	(2.177)	0	0	0
18/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,905.0000	21,212.0000	1.469	0	0	0
18/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	18,450.0000	17,937.0000	(2.780)	0	0	0
18/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	34,152.0000	34,585.0000	1.268	0	0	250
18/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	11,470.0000	11,082.0000	(3.383)	0	0	250
18/11/2005	R157	2006/05/04			Bond Future	7.9780	7.9690	(0.113)	0.0000	0.0000	0
18/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	5,990.0000	5,842.0000	(2.471)	0	0	0
18/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	65,623.0000	64,980.0000	(0.980)	0	0	0
18/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	71,764.0000	72,244.0000	0.669	0	0	0
18/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	11,010.0000	11,150.0000	1.272	0	0	0
18/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	50,052.0000	49,470.0000	(1.163)	0	0	0
18/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	5,558.0000	5,637.0000	1.421	0	0	0
18/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	11,768.0000	11,527.0000	(2.048)	0	0	115
18/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	2,301.0000	2,337.0000	1.565	0	0	0
18/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	83,816.0000	83,131.0000	(0.817)	0	0	0
18/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	18,934.0000	19,147.0000	1.125	0	0	0
18/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	56,425.0000	56,853.0000	0.759	0	0	0
18/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	102,931.0000	103,504.0000	0.557	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
18/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	20,543.0000	20,186.0000	(1.738)	0	0	0
18/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	9,069.0000	8,871.0000	(2.183)	0	0	0
18/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	29,197.0000	29,489.0000	1.000	0	0	0
18/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	87,720.0000	88,243.0000	0.596	0	0	0
18/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	15,457.0000	15,163.0000	(1.902)	0	0	0
18/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	37,370.0000	36,862.0000	(1.359)	0	0	0
18/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	42,103.0000	42,468.0000	0.867	0	0	0
18/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	27,435.0000	27,006.0000	(1.564)	0	0	0
18/11/2005	R157	2006/08/03			Bond Future	7.9830	7.9740	(0.113)	0.0000	0.0000	0
18/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	26,547.0000	26,784.0000	0.893	0	0	0
18/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	69,828.0000	69,245.0000	(0.835)	0	0	0
18/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	17,660.0000	17,838.0000	1.008	0	0	0
18/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	44,962.0000	44,494.0000	(1.041)	0	0	0
18/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	56,212.0000	55,685.0000	(0.938)	0	0	0
18/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	63,961.0000	64,356.0000	0.618	0	0	0
18/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	93,793.0000	94,260.0000	0.498	0	0	0
18/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	78,657.0000	79,091.0000	0.552	0	0	0
18/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	10,740.0000	10,862.0000	1.136	0	0	0
18/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	12,921.0000	12,725.0000	(1.517)	0	0	0
18/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	107,416.0000	107,925.0000	0.474	0	0	0
18/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	17,216.0000	16,978.0000	(1.382)	0	0	0
18/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	20,347.0000	20,077.0000	(1.327)	0	0	0
18/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	24,276.0000	23,966.0000	(1.277)	0	0	0
18/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	85,795.0000	85,165.0000	(0.734)	0	0	0
18/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	29,341.0000	28,985.0000	(1.213)	0	0	0
18/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	50,035.0000	50,385.0000	0.700	0	0	0
18/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,763.0000	5,838.0000	1.301	0	0	0
18/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	35,827.0000	35,418.0000	(1.142)	0	0	0
18/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	37,158.0000	37,454.0000	0.797	0	0	0
18/11/2005	R186	2006/02/02			Bond Future	7.6070	7.5970	(0.131)	0.0000	0.0000	0
18/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	36,337.0000	36,962.0000	1.720	0	0	0
18/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	18,344.0000	17,697.0000	(3.527)	0	0	0
18/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	32,783.0000	31,892.0000	(2.718)	0	0	0
18/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	19,066.0000	19,448.0000	2.004	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
18/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	82,999.0000	81,778.0000	(1.471)	0	0	0
18/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	755.0000	697.0000	(7.682)	0	0	0
18/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	2,179.0000	2,231.0000	2.386	0	0	0
18/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	116,682.0000	115,418.0000	(1.083)	0	0	0
18/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	7,759.0000	7,934.0000	2.255	0	0	0
18/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	357.0000	365.0000	2.241	0	0	0
18/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	54,395.0000	53,298.0000	(2.017)	0	0	0
18/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	5,647.0000	5,362.0000	(5.047)	0	0	0
18/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	135,551.0000	136,707.0000	0.853	0	0	0
18/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	3,159.0000	2,977.0000	(5.761)	0	0	0
18/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	109,535.0000	110,625.0000	0.995	0	0	0
18/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	83,638.0000	84,625.0000	1.180	0	0	0
18/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	1,805.0000	1,689.0000	(6.427)	0	0	0
18/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	153,267.0000	151,995.0000	(0.830)	0	0	0
18/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	10,204.0000	9,764.0000	(4.312)	0	0	0
18/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	53.0000	54.0000	1.887	0	0	0
18/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	160,899.0000	162,114.0000	0.755	0	0	0
18/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	58,749.0000	59,583.0000	1.420	0	0	0
18/11/2005	R186	2006/05/04			Bond Future	7.6030	7.5930	(0.132)	0.0000	0.0000	0
18/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	30,400.0000	29,770.0000	(2.072)	0	0	0
18/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	48,783.0000	49,418.0000	1.302	0	0	0
18/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	31,167.0000	31,640.0000	1.518	0	0	0
18/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	44,288.0000	43,495.0000	(1.791)	0	0	0
18/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	164,926.0000	166,027.0000	0.668	0	0	0
18/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	5,196.0000	5,031.0000	(3.176)	0	0	0
18/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	117,893.0000	116,699.0000	(1.013)	0	0	0
18/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	87,858.0000	86,761.0000	(1.249)	0	0	0
18/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	2,892.0000	2,963.0000	2.455	0	0	0
18/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	1,061.0000	1,088.0000	2.545	0	0	0
18/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	152,665.0000	151,427.0000	(0.811)	0	0	0
18/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	17,414.0000	17,723.0000	1.774	0	0	0
18/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	8,100.0000	8,268.0000	2.074	0	0	0
18/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	93,467.0000	94,347.0000	0.942	0	0	0
18/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	63,231.0000	62,275.0000	(1.512)	0	0	0
18/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	141,898.0000	142,926.0000	0.724	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
18/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	11,298.0000	10,997.0000	(2.664)	0	0	0
18/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	8,432.0000	8,195.0000	(2.811)	0	0	0
18/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	117,540.0000	118,505.0000	0.821	0	0	0
18/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	15,449.0000	15,065.0000	(2.486)	0	0	0
18/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	21,517.0000	21,024.0000	(2.291)	0	0	0
18/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	70,263.0000	71,035.0000	1.099	0	0	0
18/11/2005	R186	2006/08/03			Bond Future	7.5980	7.5890	(0.118)	0.0000	0.0000	0
18/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	70,584.0000	69,781.0000	(1.138)	0	0	0
18/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	39,920.0000	39,354.0000	(1.418)	0	0	0
18/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	25,708.0000	26,037.0000	1.280	0	0	0
18/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	120,089.0000	119,073.0000	(0.846)	0	0	0
18/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	58,811.0000	59,377.0000	0.962	0	0	0
18/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	14,191.0000	14,404.0000	1.501	0	0	0
18/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	103,021.0000	103,760.0000	0.717	0	0	0
18/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	92,764.0000	91,845.0000	(0.991)	0	0	0
18/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	53,181.0000	52,500.0000	(1.281)	0	0	0
18/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	24,863.0000	24,469.0000	(1.585)	0	0	0
18/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	40,776.0000	41,226.0000	1.104	0	0	0
18/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,149.0000	7,981.0000	(2.062)	0	0	0
18/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	20,148.0000	19,817.0000	(1.643)	0	0	0
18/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	192,795.0000	193,760.0000	0.501	0	0	0
18/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	11,758.0000	11,539.0000	(1.863)	0	0	0
18/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	171,185.0000	172,097.0000	0.533	0	0	0
18/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	16,655.0000	16,373.0000	(1.693)	0	0	0
18/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	149,953.0000	150,803.0000	0.567	0	0	0
18/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	126,371.0000	127,172.0000	0.634	0	0	0
18/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	6,538.0000	6,654.0000	1.774	0	0	0
18/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	80,269.0000	80,930.0000	0.823	0	0	0
18/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	31,206.0000	30,735.0000	(1.509)	0	0	0
18/11/2005	R194	2006/02/02			Bond Future	7.6200	7.6040	(0.210)	0.0000	0.0000	0
18/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	26,290.0000	26,586.0000	1.126	0	0	0
18/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	21,800.0000	22,083.0000	1.298	0	0	0
18/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	316.0000	291.0000	(7.911)	0	0	0
18/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	561.0000	520.0000	(7.308)	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
18/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	17,342.0000	17,609.0000	1.540	0	0	0
18/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	8,394.0000	8,138.0000	(3.050)	0	0	0
18/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	131.0000	119.0000	(9.160)	0	0	0
18/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	988.0000	923.0000	(6.579)	0	0	0
18/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,232.0000	1,285.0000	4.302	0	0	0
18/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	13,037.0000	13,280.0000	1.864	0	0	0
18/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	378.0000	397.0000	5.026	0	0	0
18/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	9,048.0000	9,255.0000	2.288	0	0	0
18/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	12,416.0000	12,126.0000	(2.336)	0	0	0
18/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	1,758.0000	1,657.0000	(5.745)	0	0	0
18/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
18/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	17,014.0000	16,710.0000	(1.787)	0	0	0
18/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	13.0000	14.0000	7.692	0	0	0
18/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	72.0000	76.0000	5.556	0	0	0
18/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,942.0000	3,045.0000	3.501	0	0	0
18/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	26,843.0000	26,535.0000	(1.147)	0	0	0
18/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,553.0000	5,713.0000	2.881	0	0	0
18/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	21,890.0000	21,583.0000	(1.402)	0	0	0
18/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	3,052.0000	2,903.0000	(4.882)	0	0	0
18/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	5,258.0000	5,053.0000	(3.899)	0	0	0
18/11/2005	R194	2006/05/04			Bond Future	7.5910	7.5780	(0.171)	0.0000	0.0000	0
18/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,751.0000	9,890.0000	1.425	0	0	0
18/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	797.0000	768.0000	(3.639)	0	0	0
18/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	2,794.0000	2,712.0000	(2.935)	0	0	0
18/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,072.0000	1,034.0000	(3.545)	0	0	0
18/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	2,007.0000	1,944.0000	(3.139)	0	0	0
18/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	20,625.0000	20,809.0000	0.892	0	0	0
18/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	24,504.0000	24,697.0000	0.788	0	0	0
18/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	19,092.0000	18,878.0000	(1.121)	0	0	0
18/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	231.0000	238.0000	3.030	0	0	0
18/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	4,336.0000	4,423.0000	2.006	0	0	0
18/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	23,335.0000	23,116.0000	(0.939)	0	0	0
18/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	87.0000	90.0000	3.448	0	0	0
18/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	15,043.0000	14,838.0000	(1.363)	0	0	0
18/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	6,789.0000	6,904.0000	1.694	0	0	0

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18/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	4,077.0000	3,970.0000	(2.624)	0	0	0
18/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,145.0000	1,178.0000	2.882	0	0	0
18/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	543.0000	560.0000	3.131	0	0	0
18/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,431.0000	2,489.0000	2.386	0	0	0
18/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	11,307.0000	11,117.0000	(1.680)	0	0	0
18/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	16,823.0000	16,997.0000	1.034	0	0	0
18/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	1,446.0000	1,398.0000	(3.320)	0	0	0
18/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	5,892.0000	5,757.0000	(2.291)	0	0	0
18/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	13,185.0000	13,344.0000	1.206	0	0	0
18/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	8,279.0000	8,115.0000	(1.981)	0	0	0
18/11/2005	R194	2006/08/03			Bond Future	7.5440	7.5340	(0.133)	0.0000	0.0000	0
18/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,921.0000	3,968.0000	1.199	0	0	0
18/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	10,515.0000	10,399.0000	(1.103)	0	0	0
18/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	8,298.0000	8,196.0000	(1.229)	0	0	0
18/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,396.0000	2,429.0000	1.377	0	0	0
18/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,514.0000	1,536.0000	1.453	0	0	0
18/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	13,394.0000	13,267.0000	(0.948)	0	0	0
18/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	13,616.0000	13,711.0000	0.698	0	0	0
18/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,891.0000	1,856.0000	(1.851)	0	0	0
18/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	16,724.0000	16,827.0000	0.616	0	0	0
18/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	23,202.0000	23,316.0000	0.491	0	0	0
18/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	3,952.0000	3,889.0000	(1.594)	0	0	0
18/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,217.0000	2,178.0000	(1.759)	0	0	0
18/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	10,692.0000	10,777.0000	0.795	0	0	0
18/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	19,912.0000	20,021.0000	0.547	0	0	0
18/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	2,663.0000	2,617.0000	(1.727)	0	0	0
18/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	3,207.0000	3,154.0000	(1.653)	0	0	0
18/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	5,071.0000	4,996.0000	(1.479)	0	0	0
18/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,846.0000	5,907.0000	1.043	0	0	0
18/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	6,500.0000	6,412.0000	(1.354)	0	0	0
18/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	8,123.0000	8,196.0000	0.899	0	0	0
18/11/2005	R201	2006/02/02			Bond Future	7.9410	7.9260	(0.189)	0.0000	0.0000	0
18/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	14,500.0000	13,955.0000	(3.759)	0	0	0
18/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	18,318.0000	18,747.0000	2.342	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
18/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	2,231.0000	2,090.0000	(6.320)	0	0	0
18/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	68,113.0000	68,947.0000	1.224	0	0	0
18/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	81,759.0000	82,650.0000	1.090	0	0	0
18/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	1,112.0000	1,030.0000	(7.374)	0	0	0
18/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	10,278.0000	10,557.0000	2.715	0	0	0
18/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	22,763.0000	22,068.0000	(3.053)	0	0	0
18/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	9,150.0000	8,746.0000	(4.415)	0	0	0
18/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	28,949.0000	29,518.0000	1.966	0	0	0
18/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	3,557.0000	3,354.0000	(5.707)	0	0	0
18/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	5,718.0000	5,428.0000	(5.072)	0	0	0
18/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	125.0000	129.0000	3.200	0	0	0
18/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	99,106.0000	98,133.0000	(0.982)	0	0	0
18/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	27.0000	28.0000	3.704	0	0	0
18/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	54,381.0000	55,152.0000	1.418	0	0	0
18/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	81,181.0000	80,212.0000	(1.194)	0	0	0
18/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	41,183.0000	41,867.0000	1.661	0	0	0
18/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	63,865.0000	62,909.0000	(1.497)	0	0	0
18/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,825.0000	4,975.0000	3.109	0	0	0
18/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	33,940.0000	33,117.0000	(2.425)	0	0	0
18/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,777.0000	1,839.0000	3.489	0	0	0
18/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	471.0000	489.0000	3.822	0	0	0
18/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	47,860.0000	46,948.0000	(1.906)	0	0	0
18/11/2005	R201	2006/05/04			Bond Future	7.9490	7.9340	(0.189)	0.0000	0.0000	0
18/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	17,018.0000	16,594.0000	(2.491)	0	0	0
18/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	71,917.0000	72,638.0000	1.003	0	0	0
18/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	35,909.0000	36,438.0000	1.473	0	0	0
18/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	7,831.0000	7,599.0000	(2.963)	0	0	0
18/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	25,608.0000	26,048.0000	1.718	0	0	0
18/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	83,872.0000	84,651.0000	0.929	0	0	0
18/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	5,293.0000	5,119.0000	(3.287)	0	0	0
18/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	10,046.0000	9,762.0000	(2.827)	0	0	0
18/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	59,357.0000	60,026.0000	1.127	0	0	0
18/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	22,377.0000	21,863.0000	(2.297)	0	0	0
18/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	47,268.0000	47,874.0000	1.282	0	0	0
18/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	10,623.0000	10,863.0000	2.259	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
18/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	13,019.0000	12,672.0000	(2.665)	0	0	0
18/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	39,639.0000	38,926.0000	(1.799)	0	0	0
18/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	29,998.0000	29,384.0000	(2.047)	0	0	0
18/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	17,264.0000	17,603.0000	1.964	0	0	0
18/11/2005	R201	2006/08/03			Bond Future	7.9550	7.9410	(0.176)	0.0000	0.0000	0
18/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	31,875.0000	32,278.0000	1.264	0	0	0
18/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	29,084.0000	28,617.0000	(1.606)	0	0	0
18/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	16,062.0000	16,322.0000	1.619	0	0	0
18/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	42,151.0000	42,617.0000	1.106	0	0	0
18/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	44,824.0000	44,213.0000	(1.363)	0	0	0
18/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	24,028.0000	23,624.0000	(1.681)	0	0	0
18/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	23,317.0000	23,649.0000	1.424	0	0	0
18/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	76,762.0000	77,367.0000	0.788	0	0	0
18/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	14,346.0000	14,081.0000	(1.847)	0	0	0
18/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	87,510.0000	88,162.0000	0.745	0	0	0
18/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	16,868.0000	16,564.0000	(1.802)	0	0	0
18/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	10,878.0000	10,659.0000	(2.013)	0	0	0
18/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	20,034.0000	19,684.0000	(1.747)	0	0	0
18/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	36,152.0000	35,614.0000	(1.488)	0	0	0
18/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	64,798.0000	65,364.0000	0.873	0	0	0
18/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	53,201.0000	53,721.0000	0.977	0	0	0
18/11/2005	R203	2006/02/02			Bond Future	7.9450	7.9340	(0.138)	0.0000	0.0000	0
18/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	6,614.0000	6,307.0000	(4.642)	0	0	0
18/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	29,458.0000	29,988.0000	1.799	0	0	0
18/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	9,334.0000	9,542.0000	2.228	0	0	0
18/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	38,801.0000	38,059.0000	(1.912)	0	0	0
18/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,202.0000	4,298.0000	2.285	0	0	0
18/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	56,306.0000	55,504.0000	(1.424)	0	0	0
18/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,585.0000	1,619.0000	2.145	0	0	0
18/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	24,307.0000	23,678.0000	(2.588)	0	0	0
18/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	492.0000	501.0000	1.829	0	0	0
18/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	75,847.0000	75,019.0000	(1.092)	0	0	0
18/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	43,839.0000	44,508.0000	1.526	0	0	0
18/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	59,827.0000	60,588.0000	1.272	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
18/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	300.0000	271.0000	(9.667)	0	0	0
18/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	2,778.0000	2,610.0000	(6.048)	0	0	0
18/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	993.0000	917.0000	(7.654)	0	0	0
18/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	76,474.0000	77,283.0000	1.058	0	0	0
18/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	13,560.0000	13,086.0000	(3.496)	0	0	0
18/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	17,731.0000	18,094.0000	2.047	0	0	0
18/11/2005	R203	2006/05/04			Bond Future	7.9500	7.9400	(0.126)	0.0000	0.0000	0
18/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	62,890.0000	63,479.0000	0.937	0	0	0
18/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	5,188.0000	5,027.0000	(3.103)	0	0	0
18/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	49,109.0000	49,623.0000	1.047	0	0	0
18/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	2,825.0000	2,723.0000	(3.611)	0	0	0
18/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	8,959.0000	8,723.0000	(2.634)	0	0	0
18/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	77,660.0000	78,308.0000	0.834	0	0	0
18/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	32,814.0000	32,305.0000	(1.551)	0	0	0
18/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	17,671.0000	17,912.0000	1.364	0	0	0
18/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	78,324.0000	77,631.0000	(0.885)	0	0	0
18/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	11,214.0000	11,376.0000	1.445	0	0	0
18/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	45,707.0000	45,119.0000	(1.286)	0	0	0
18/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	60,980.0000	60,330.0000	(1.066)	0	0	0
18/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	6,655.0000	6,756.0000	1.518	0	0	0
18/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,674.0000	3,730.0000	1.524	0	0	0
18/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	36,752.0000	37,178.0000	1.159	0	0	0
18/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	14,586.0000	14,262.0000	(2.221)	0	0	0
18/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	22,456.0000	22,038.0000	(1.861)	0	0	0
18/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	26,195.0000	26,527.0000	1.267	0	0	0
18/11/2005	R203	2006/08/03			Bond Future	7.9530	7.9440	(0.113)	0.0000	0.0000	0
18/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	41,819.0000	42,183.0000	0.870	0	0	0
18/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	7,190.0000	7,273.0000	1.154	0	0	0
18/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	20,179.0000	19,878.0000	(1.492)	0	0	0
18/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	80,958.0000	80,376.0000	(0.719)	0	0	0
18/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	11,121.0000	11,244.0000	1.106	0	0	0
18/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	38,457.0000	38,025.0000	(1.123)	0	0	0
18/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	16,441.0000	16,615.0000	1.058	0	0	0
18/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	9,232.0000	9,052.0000	(1.950)	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
18/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	65,943.0000	66,429.0000	0.737	0	0	0
18/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	13,896.0000	13,658.0000	(1.713)	0	0	0
18/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	53,281.0000	53,708.0000	0.801	0	0	0
18/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	64,875.0000	64,333.0000	(0.835)	0	0	0
18/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	50,661.0000	50,169.0000	(0.971)	0	0	0
18/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	23,307.0000	23,540.0000	1.000	0	0	0
18/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	79,541.0000	80,076.0000	0.673	0	0	0
18/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	5,911.0000	5,780.0000	(2.216)	0	0	0
18/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	28,315.0000	27,947.0000	(1.300)	0	0	0
18/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	31,780.0000	32,078.0000	0.938	0	0	0
18/11/2005	R204	2006/02/02			Bond Future	7.9160	7.9010	(0.189)	0.0000	0.0000	0
18/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	20,169.0000	20,758.0000	2.920	0	0	0
18/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	13,464.0000	12,849.0000	(4.568)	0	0	0
18/11/2005	R204	2006/05/04			Bond Future	7.9210	7.9060	(0.189)	0.0000	0.0000	0
18/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	22,838.0000	22,231.0000	(2.658)	0	0	0
18/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	29,070.0000	29,653.0000	2.006	0	0	0
18/11/2005	R204	2006/08/03			Bond Future	7.9250	7.9110	(0.177)	0.0000	0.0000	0
18/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	35,022.0000	35,560.0000	1.536	0	0	0
18/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	29,175.0000	28,617.0000	(1.913)	0	0	0
18/11/2005	R207	2006/02/02			Bond Future	7.8840	7.8660	(0.228)	0.0000	0.0000	0
18/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	21,932.0000	22,700.0000	3.502	0	0	0
18/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	12,644.0000	11,959.0000	(5.418)	0	0	0
18/11/2005	R207	2006/05/04			Bond Future	7.8890	7.8720	(0.215)	0.0000	0.0000	0
18/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	30,788.0000	31,486.0000	2.267	0	0	0
18/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	21,986.0000	21,326.0000	(3.002)	0	0	0
18/11/2005	R207	2006/08/03			Bond Future	7.8920	7.8760	(0.203)	0.0000	0.0000	0
18/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	28,406.0000	27,789.0000	(2.172)	0	0	0
18/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	36,884.0000	37,532.0000	1.757	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
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Grand Total:										2,249
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