



Derivatives High/Low Report

High/Low for 21/11/2005

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
21/11/2005	GOVI 2006/02/02			jGovi	231.7790	232.2880	0.220	0.0000	0.0000	506
21/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	43,507.0000	45,918.0000	5.542	0	0	0
21/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	25,717.0000	23,038.0000	(10.417)	0	0	0
21/11/2005	GOVI 2006/05/04			jGovi	236.2070	236.7370	0.224	236.2400	236.2400	200
21/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	71,693.0000	75,735.0000	5.638	0	0	0
21/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	9,623.0000	8,365.0000	(13.073)	0	0	0
21/11/2005	GOVI 2006/08/03			jGovi	240.7350	241.2800	0.226	0.0000	0.0000	0
21/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	114,168.0000	118,809.0000	4.065	0	0	0
21/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	6,818.0000	6,009.0000	(11.866)	0	0	0
21/11/2005	GOVI 2006/11/02			jGovi	245.3380	245.8850	0.223	0.0000	0.0000	0
21/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	3,947.0000	3,483.0000	(11.756)	0	0	0
21/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	157,327.0000	162,333.0000	3.182	0	0	0
21/11/2005	J152 2006/02/28			jSwap	7.2300	7.2220	(0.111)	0.0000	0.0000	0
21/11/2005	J153 2010/08/31			jSwap	7.6740	7.6400	(0.443)	0.0000	0.0000	0
21/11/2005	J157 2015/09/15			jSwap	7.9370	7.8850	(0.655)	0.0000	0.0000	0
21/11/2005	J186 2026/12/21			jSwap	7.5300	7.4860	(0.584)	0.0000	0.0000	0
21/11/2005	J194 2008/02/28			jSwap	7.5260	7.4980	(0.372)	0.0000	0.0000	0

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21/11/2005	J201	2014/12/22			jSwap	7.8510	7.8090	(0.535)	0.0000	0.0000	0
21/11/2005	J203	2017/09/15			jSwap	7.8900	7.8420	(0.608)	0.0000	0.0000	0
21/11/2005	J204	2018/12/21			jSwap	7.8380	7.7960	(0.536)	0.0000	0.0000	0
21/11/2005	J207	2020/01/15			jSwap	7.8150	7.7740	(0.525)	0.0000	0.0000	0
21/11/2005	JBAR	2005/03/16			jBar	7.2500	7.2500	-	0.0000	0.0000	0
21/11/2005	JFRA	2006/02/02			jFra	7.4360	7.4200	(0.215)	0.0000	0.0000	0
21/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	235.0000	240.0000	2.128	0	0	0
21/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	690.0000	656.0000	(4.928)	0	0	0
21/11/2005	JFRA	2006/05/04			jFra	7.4920	7.4530	(0.521)	0.0000	0.0000	0
21/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	375.0000	396.0000	5.600	0	0	0
21/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,579.0000	1,505.0000	(4.687)	0	0	0
21/11/2005	JFRA	2006/08/03			jFra	7.6690	7.6390	(0.391)	0.0000	0.0000	0
21/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	518.0000	533.0000	2.896	0	0	0
21/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,154.0000	2,096.0000	(2.693)	0	0	0
21/11/2005	JFRA	2006/11/02			jFra	7.7710	7.7350	(0.463)	0.0000	0.0000	0
21/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	667.0000	689.0000	3.298	0	0	0
21/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,553.0000	2,486.0000	(2.624)	0	0	0
21/11/2005	JFRA	2007/02/01			jFra	7.8450	7.8220	(0.293)	0.0000	0.0000	500
21/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,207.0000	1,226.0000	1.574	0	0	0
21/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,051.0000	2,013.0000	(1.853)	0	0	0
21/11/2005	JFRA	2007/05/03			jFra	7.9000	7.8880	(0.152)	0.0000	0.0000	0
21/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,333.0000	1,340.0000	0.525	0	0	0
21/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,311.0000	2,289.0000	(0.952)	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
21/11/2005	JFRA	2007/08/02			jFra	7.9100	7.8910	(0.240)	0.0000	0.0000	0
21/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,466.0000	1,481.0000	1.023	0	0	0
21/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,469.0000	2,437.0000	(1.296)	0	0	0
21/11/2005	JFRA	2007/11/01			jFra	7.9760	7.9410	(0.439)	0.0000	0.0000	0
21/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,594.0000	1,627.0000	2.070	0	0	0
21/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,845.0000	2,787.0000	(2.039)	0	0	0
21/11/2005	JN02	2006/02/02			jNote	7.7440	7.7180	(0.336)	0.0000	0.0000	0
21/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,340.0000	1,378.0000	2.836	0	0	0
21/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	10,476.0000	10,030.0000	(4.257)	0	0	0
21/11/2005	JN05	2006/02/02			jNote	7.9440	7.9180	(0.327)	0.0000	0.0000	0
21/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,942.0000	6,167.0000	3.787	0	0	0
21/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	13,907.0000	13,069.0000	(6.026)	0	0	0
21/11/2005	JN10	2006/02/02			jNote	8.0140	7.9830	(0.387)	0.0000	0.0000	0
21/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	15,123.0000	13,786.0000	(8.841)	0	0	0
21/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	14,165.0000	14,955.0000	5.577	0	0	0
21/11/2005	JROD	2005/11/30			jRod	6.5210	6.6670	2.239	0.0000	0.0000	0
21/11/2005	JROD	2005/12/30			jRod	6.6350	6.7720	2.065	0.0000	0.0000	0
21/11/2005	JROD	2006/01/31			jRod	6.8680	6.9990	1.907	0.0000	0.0000	0
21/11/2005	JROD	2006/02/28			jRod	6.9190	6.9860	0.968	0.0000	0.0000	0
21/11/2005	JROD	2006/03/31			jRod	7.0390	7.1050	0.938	0.0000	0.0000	0
21/11/2005	JROD	2006/04/28			jRod	7.1440	7.2100	0.924	0.0000	0.0000	0
21/11/2005	JROD	2006/05/31			jRod	7.0830	7.1250	0.593	0.0000	0.0000	0
21/11/2005	JROD	2006/06/30			jRod	7.1730	7.2130	0.558	0.0000	0.0000	0

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21/11/2005	JROD	2006/07/31			jRod	7.2840	7.3230	0.535	0.0000	0.0000	0
21/11/2005	JROD	2006/08/31			jRod	7.2360	7.2650	0.401	0.0000	0.0000	0
21/11/2005	R153	2006/02/02			Bond Future	7.7340	7.6970	(0.478)	0.0000	0.0000	271
21/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	16,755.0000	17,652.0000	5.354	0	0	0
21/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	10,107.0000	10,742.0000	6.283	0	0	0
21/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	5,538.0000	4,863.0000	(12.189)	0	0	0
21/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	9,428.0000	8,492.0000	(9.928)	0	0	1
21/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	52,883.0000	54,321.0000	2.719	0	0	0
21/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	1,129.0000	926.0000	(17.981)	0	0	0
21/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	672.0000	539.0000	(19.792)	0	0	0
21/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	32,303.0000	30,788.0000	(4.690)	0	0	0
21/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	22,891.0000	21,494.0000	(6.103)	0	0	0
21/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	645.0000	701.0000	8.682	0	0	0
21/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,191.0000	5,568.0000	7.263	0	0	0
21/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	43,263.0000	44,631.0000	3.162	0	0	0
21/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,134.0000	2,308.0000	8.154	0	0	0
21/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	15,171.0000	13,976.0000	(7.877)	0	0	0
21/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	42,866.0000	41,310.0000	(3.630)	0	0	0
21/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	1,918.0000	1,608.0000	(16.163)	0	0	0
21/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	33,861.0000	35,123.0000	3.727	0	0	0
21/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	184.0000	199.0000	8.152	0	0	0
21/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	3,270.0000	2,805.0000	(14.220)	0	0	0
21/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	24,908.0000	26,014.0000	4.440	0	0	1
21/11/2005	R153	2006/05/04			Bond Future	7.7310	7.6900	(0.530)	0.0000	0.0000	0
21/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	9,668.0000	8,936.0000	(7.571)	0	0	0
21/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	20,445.0000	21,367.0000	4.510	0	0	0
21/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	3,941.0000	3,545.0000	(10.048)	0	0	0
21/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	14,866.0000	15,601.0000	4.944	0	0	0
21/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	14,101.0000	13,183.0000	(6.510)	0	0	0
21/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	34,423.0000	35,680.0000	3.652	0	0	0
21/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	27,010.0000	28,109.0000	4.069	0	0	0
21/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	4,309.0000	4,573.0000	6.127	0	0	0

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21/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	42,938.0000	41,449.0000	(3.468)	0	0	0
21/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,563.0000	2,728.0000	6.438	0	0	0
21/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	34,232.0000	32,842.0000	(4.061)	0	0	0
21/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	6,851.0000	7,246.0000	5.766	0	0	0
21/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	26,435.0000	25,176.0000	(4.763)	0	0	0
21/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	6,327.0000	5,774.0000	(8.740)	0	0	20
21/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	19,694.0000	18,596.0000	(5.575)	0	0	0
21/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	10,340.0000	10,895.0000	5.368	0	0	0
21/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	42,508.0000	43,894.0000	3.261	0	0	0
21/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	2,330.0000	2,063.0000	(11.459)	0	0	0
21/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	1,305.0000	1,136.0000	(12.950)	0	0	0
21/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	51,075.0000	52,560.0000	2.907	0	0	0
21/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	691.0000	590.0000	(14.616)	0	0	0
21/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	59,952.0000	61,505.0000	2.590	0	0	0
21/11/2005	R153	2006/08/03			Bond Future	7.7230	7.6790	(0.570)	0.0000	0.0000	0
21/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	13,499.0000	12,733.0000	(5.674)	0	0	0
21/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	18,031.0000	18,809.0000	4.315	0	0	0
21/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	17,002.0000	16,101.0000	(5.299)	0	0	0
21/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	24,000.0000	24,913.0000	3.804	0	0	0
21/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	30,970.0000	31,996.0000	3.313	0	0	0
21/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	11,094.0000	10,440.0000	(5.895)	0	0	0
21/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	38,372.0000	39,492.0000	2.919	0	0	0
21/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	9,215.0000	8,655.0000	(6.077)	0	0	0
21/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,739.0000	7,257.0000	(6.228)	0	0	0
21/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	21,362.0000	20,315.0000	(4.901)	0	0	0
21/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	6,571.0000	6,153.0000	(6.361)	0	0	0
21/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	54,008.0000	55,270.0000	2.337	0	0	0
21/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	12,821.0000	13,453.0000	4.929	0	0	0
21/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	46,083.0000	47,280.0000	2.597	0	0	0
21/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	8,494.0000	8,977.0000	5.686	0	0	0
21/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	26,703.0000	25,506.0000	(4.483)	0	0	0
21/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	33,109.0000	31,768.0000	(4.050)	0	0	0
21/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	5,133.0000	5,471.0000	6.585	0	0	0
21/11/2005	R157	2006/02/02			Bond Future	7.9600	7.9080	(0.653)	0.0000	0.0000	140

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21/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	1,207.0000	920.0000	(23.778)	0	0	0
21/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	101,645.0000	105,631.0000	3.921	0	0	0
21/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	104,382.0000	100,122.0000	(4.081)	0	0	0
21/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	2,514.0000	1,994.0000	(20.684)	0	0	0
21/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	50,069.0000	53,193.0000	6.239	0	0	0
21/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	66,858.0000	70,354.0000	5.229	0	0	0
21/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	4,111.0000	3,334.0000	(18.901)	0	0	0
21/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	43,371.0000	39,749.0000	(8.351)	0	0	0
21/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	4,932.0000	5,583.0000	13.200	0	0	0
21/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	61,555.0000	57,531.0000	(6.537)	0	0	0
21/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	355.0000	417.0000	17.465	0	0	0
21/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	82,250.0000	78,040.0000	(5.119)	0	0	0
21/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,611.0000	1,860.0000	15.456	0	0	0
21/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	78.0000	91.0000	16.667	0	0	0
21/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	6,745.0000	5,597.0000	(17.020)	0	0	0
21/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	84,296.0000	88,050.0000	4.453	0	0	0
21/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	34,585.0000	37,197.0000	7.552	0	0	250
21/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	11,082.0000	9,422.0000	(14.979)	0	0	250
21/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	28,712.0000	25,699.0000	(10.494)	0	0	0
21/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	11,343.0000	12,604.0000	11.117	0	0	0
21/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	21,212.0000	23,180.0000	9.278	0	0	0
21/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	17,937.0000	15,632.0000	(12.851)	0	0	0
21/11/2005	R157	2006/05/04			Bond Future	7.9690	7.9140	(0.690)	0.0000	0.0000	0
21/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	5,842.0000	5,149.0000	(11.862)	0	0	0
21/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	11,527.0000	10,341.0000	(10.289)	0	0	115
21/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	5,637.0000	6,304.0000	11.833	0	0	0
21/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	19,147.0000	20,761.0000	8.430	0	0	0
21/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	83,131.0000	79,042.0000	(4.919)	0	0	0
21/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	72,244.0000	75,478.0000	4.476	0	0	0
21/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	2,337.0000	2,668.0000	14.163	0	0	0
21/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	36,862.0000	34,056.0000	(7.612)	0	0	0
21/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	64,980.0000	61,227.0000	(5.776)	0	0	0
21/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	15,163.0000	13,679.0000	(9.787)	0	0	0
21/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	103,504.0000	107,231.0000	3.601	0	0	0
21/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	56,853.0000	59,789.0000	5.164	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
21/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	8,871.0000	7,920.0000	(10.720)	0	0	0
21/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	88,243.0000	91,712.0000	3.931	0	0	0
21/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	20,186.0000	18,331.0000	(9.190)	0	0	0
21/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	29,489.0000	31,607.0000	7.182	0	0	0
21/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	27,006.0000	24,704.0000	(8.524)	0	0	0
21/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	42,468.0000	45,032.0000	6.037	0	0	0
21/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	49,470.0000	46,161.0000	(6.689)	0	0	0
21/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	11,150.0000	12,260.0000	9.955	0	0	50
21/11/2005	R157	2006/08/03			Bond Future	7.9740	7.9170	(0.715)	0.0000	0.0000	0
21/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	44,494.0000	41,795.0000	(6.066)	0	0	0
21/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	17,838.0000	19,208.0000	7.680	0	0	0
21/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	55,685.0000	52,578.0000	(5.580)	0	0	0
21/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	64,356.0000	67,156.0000	4.351	0	0	0
21/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	26,784.0000	28,562.0000	6.638	0	0	0
21/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	23,966.0000	22,289.0000	(6.997)	0	0	0
21/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	16,978.0000	15,740.0000	(7.292)	0	0	0
21/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	20,077.0000	18,639.0000	(7.162)	0	0	0
21/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	69,245.0000	65,740.0000	(5.062)	0	0	0
21/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	79,091.0000	82,131.0000	3.844	0	0	0
21/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	12,725.0000	11,721.0000	(7.890)	0	0	0
21/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	94,260.0000	97,500.0000	3.437	0	0	0
21/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	107,925.0000	111,399.0000	3.219	0	0	0
21/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	10,862.0000	11,835.0000	8.958	0	0	0
21/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,838.0000	6,455.0000	10.569	0	0	0
21/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	28,985.0000	27,018.0000	(6.786)	0	0	0
21/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	50,385.0000	52,895.0000	4.982	0	0	0
21/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	85,165.0000	81,304.0000	(4.534)	0	0	0
21/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	35,418.0000	33,109.0000	(6.519)	0	0	0
21/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	37,454.0000	39,622.0000	5.788	0	0	0
21/11/2005	R186	2006/02/02			Bond Future	7.5970	7.5510	(0.606)	0.0000	0.0000	0
21/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	31,892.0000	28,157.0000	(11.711)	0	0	0
21/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	19,448.0000	21,592.0000	11.024	0	0	0
21/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	17,697.0000	15,103.0000	(14.658)	0	0	0
21/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	36,962.0000	40,248.0000	8.890	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
21/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	84,625.0000	89,455.0000	5.708	0	0	0
21/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	53,298.0000	48,495.0000	(9.012)	0	0	0
21/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	697.0000	508.0000	(27.116)	0	0	0
21/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	81,778.0000	76,264.0000	(6.743)	0	0	0
21/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	59,583.0000	63,780.0000	7.044	0	0	0
21/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	365.0000	435.0000	19.178	0	0	0
21/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	151,995.0000	146,127.0000	(3.861)	0	0	0
21/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	54.0000	64.0000	18.519	0	0	0
21/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	7,934.0000	9,010.0000	13.562	0	0	0
21/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	9,764.0000	8,083.0000	(17.216)	0	0	0
21/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	110,625.0000	115,859.0000	4.731	0	0	0
21/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	115,418.0000	109,609.0000	(5.033)	0	0	0
21/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	1,689.0000	1,291.0000	(23.564)	0	0	0
21/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	162,114.0000	167,804.0000	3.510	0	0	0
21/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	2,977.0000	2,331.0000	(21.700)	0	0	0
21/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	2,231.0000	2,596.0000	16.360	0	0	0
21/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	136,707.0000	142,188.0000	4.009	0	0	0
21/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	5,362.0000	4,312.0000	(19.582)	0	0	0
21/11/2005	R186	2006/05/04			Bond Future	7.5930	7.5460	(0.619)	0.0000	0.0000	0
21/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	31,640.0000	34,146.0000	7.920	0	0	0
21/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	43,495.0000	40,031.0000	(7.964)	0	0	0
21/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	49,418.0000	52,698.0000	6.637	0	0	0
21/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	29,770.0000	27,078.0000	(9.043)	0	0	0
21/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	166,027.0000	171,360.0000	3.212	0	0	0
21/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	5,031.0000	4,393.0000	(12.681)	0	0	0
21/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	116,699.0000	111,151.0000	(4.754)	0	0	0
21/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	86,761.0000	81,752.0000	(5.773)	0	0	0
21/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	2,963.0000	3,386.0000	14.276	0	0	0
21/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	1,088.0000	1,258.0000	15.625	0	0	0
21/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	151,427.0000	145,626.0000	(3.831)	0	0	0
21/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	17,723.0000	19,418.0000	9.564	0	0	0
21/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	8,268.0000	9,230.0000	11.635	0	0	0
21/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	94,347.0000	98,746.0000	4.663	0	0	0
21/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	62,275.0000	57,999.0000	(6.866)	0	0	0
21/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	142,926.0000	147,962.0000	3.524	0	0	0

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21/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	10,997.0000	9,791.0000	(10.967)	0	0	0
21/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	8,195.0000	7,260.0000	(11.409)	0	0	0
21/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	118,505.0000	123,270.0000	4.021	0	0	0
21/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	15,065.0000	13,493.0000	(10.435)	0	0	0
21/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	21,024.0000	18,964.0000	(9.798)	0	0	0
21/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	71,035.0000	74,946.0000	5.506	0	0	0
21/11/2005	R186	2006/08/03			Bond Future	7.5890	7.5400	(0.646)	0.0000	0.0000	0
21/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	41,226.0000	43,985.0000	6.692	0	0	0
21/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	52,500.0000	49,070.0000	(6.533)	0	0	0
21/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	59,377.0000	62,770.0000	5.714	0	0	0
21/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	39,354.0000	36,558.0000	(7.105)	0	0	0
21/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	103,760.0000	108,081.0000	4.164	0	0	0
21/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	69,781.0000	65,660.0000	(5.906)	0	0	0
21/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	91,845.0000	87,035.0000	(5.237)	0	0	0
21/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	14,404.0000	15,782.0000	9.567	0	0	0
21/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	24,469.0000	22,602.0000	(7.630)	0	0	0
21/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	26,037.0000	28,105.0000	7.943	0	0	0
21/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	127,172.0000	131,815.0000	3.651	0	0	0
21/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	193,760.0000	199,202.0000	2.809	0	0	0
21/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	150,803.0000	155,696.0000	3.245	0	0	0
21/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	119,073.0000	113,661.0000	(4.545)	0	0	0
21/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	7,981.0000	7,235.0000	(9.347)	0	0	0
21/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	11,539.0000	10,545.0000	(8.614)	0	0	0
21/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	172,097.0000	177,291.0000	3.018	0	0	0
21/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	16,373.0000	15,078.0000	(7.909)	0	0	0
21/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	19,817.0000	18,272.0000	(7.796)	0	0	0
21/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	6,654.0000	7,430.0000	11.662	0	0	0
21/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	30,735.0000	28,457.0000	(7.412)	0	0	0
21/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	80,930.0000	84,841.0000	4.833	0	0	0
21/11/2005	R194	2006/02/02			Bond Future	7.6040	7.5720	(0.421)	0.0000	0.0000	0
21/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	76.0000	82.0000	7.895	0	0	0
21/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	12,126.0000	11,539.0000	(4.841)	0	0	0
21/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	397.0000	427.0000	7.557	0	0	0
21/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	291.0000	235.0000	(19.244)	0	0	0

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21/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	26,586.0000	27,177.0000	2.223	0	0	0
21/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	119.0000	92.0000	(22.689)	0	0	0
21/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	16,710.0000	16,099.0000	(3.656)	0	0	0
21/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	22,083.0000	22,644.0000	2.540	0	0	0
21/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	17,609.0000	18,137.0000	2.998	0	0	0
21/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	520.0000	430.0000	(17.308)	0	0	0
21/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	13,280.0000	13,758.0000	3.599	0	0	0
21/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	923.0000	783.0000	(15.168)	0	0	0
21/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	21,583.0000	20,966.0000	(2.859)	0	0	0
21/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	14.0000	15.0000	7.143	0	0	0
21/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	8,138.0000	7,612.0000	(6.464)	0	0	0
21/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	9,255.0000	9,657.0000	4.344	0	0	0
21/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	1,657.0000	1,442.0000	(12.975)	0	0	0
21/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	26,535.0000	25,918.0000	(2.325)	0	0	0
21/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
21/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	5,053.0000	4,625.0000	(8.470)	0	0	0
21/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,285.0000	1,376.0000	7.082	0	0	0
21/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	3,045.0000	3,235.0000	6.240	0	0	0
21/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	2,903.0000	2,590.0000	(10.782)	0	0	0
21/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,713.0000	6,016.0000	5.304	0	0	0
21/11/2005	R194	2006/05/04			Bond Future	7.5780	7.5380	(0.528)	0.0000	0.0000	0
21/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	768.0000	683.0000	(11.068)	0	0	0
21/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,034.0000	924.0000	(10.638)	0	0	0
21/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	1,944.0000	1,757.0000	(9.619)	0	0	0
21/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	20,809.0000	21,383.0000	2.758	0	0	0
21/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	24,697.0000	25,296.0000	2.425	0	0	0
21/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	18,878.0000	18,219.0000	(3.491)	0	0	0
21/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	2,712.0000	2,469.0000	(8.960)	0	0	0
21/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	238.0000	264.0000	10.924	0	0	0
21/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	23,116.0000	22,442.0000	(2.916)	0	0	0
21/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,890.0000	10,331.0000	4.459	0	0	0
21/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	90.0000	100.0000	11.111	0	0	0
21/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	14,838.0000	14,209.0000	(4.239)	0	0	0
21/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	6,904.0000	7,268.0000	5.272	0	0	0
21/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,178.0000	1,285.0000	9.083	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
21/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	3,970.0000	3,650.0000	(8.060)	0	0	0
21/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	560.0000	615.0000	9.821	0	0	0
21/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,489.0000	2,677.0000	7.553	0	0	0
21/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	11,117.0000	10,541.0000	(5.181)	0	0	0
21/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	16,997.0000	17,538.0000	3.183	0	0	0
21/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	1,398.0000	1,256.0000	(10.157)	0	0	0
21/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	4,423.0000	4,699.0000	6.240	0	0	0
21/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	13,344.0000	13,841.0000	3.725	0	0	0
21/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	8,115.0000	7,618.0000	(6.124)	0	0	0
21/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	5,757.0000	5,349.0000	(7.087)	0	0	0
21/11/2005	R194	2006/08/03			Bond Future	7.5340	7.4860	(0.637)	0.0000	0.0000	0
21/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,968.0000	4,219.0000	6.326	0	0	0
21/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	10,399.0000	9,867.0000	(5.116)	0	0	0
21/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	8,196.0000	7,734.0000	(5.637)	0	0	0
21/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,429.0000	2,610.0000	7.452	0	0	0
21/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,536.0000	1,661.0000	8.138	0	0	0
21/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	13,267.0000	12,679.0000	(4.432)	0	0	0
21/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	13,711.0000	14,196.0000	3.537	0	0	0
21/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,856.0000	1,716.0000	(7.543)	0	0	0
21/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	16,827.0000	17,347.0000	3.090	0	0	0
21/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	23,316.0000	23,889.0000	2.458	0	0	0
21/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,178.0000	2,014.0000	(7.530)	0	0	0
21/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	20,021.0000	20,571.0000	2.747	0	0	0
21/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	2,617.0000	2,424.0000	(7.375)	0	0	0
21/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	3,154.0000	2,926.0000	(7.229)	0	0	0
21/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	3,889.0000	3,617.0000	(6.994)	0	0	0
21/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	10,777.0000	11,218.0000	4.092	0	0	0
21/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	4,996.0000	4,667.0000	(6.585)	0	0	0
21/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	8,196.0000	8,580.0000	4.685	0	0	0
21/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,907.0000	6,227.0000	5.417	0	0	0
21/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	6,412.0000	6,019.0000	(6.129)	0	0	0
21/11/2005	R201	2006/02/02			Bond Future	7.9260	7.8800	(0.580)	0.0000	0.0000	0
21/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	18,747.0000	20,131.0000	7.383	0	0	0
21/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	13,955.0000	12,347.0000	(11.523)	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
21/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	3,354.0000	2,780.0000	(17.114)	0	0	0
21/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	1,030.0000	807.0000	(21.650)	0	0	0
21/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	5,428.0000	4,596.0000	(15.328)	0	0	0
21/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	55,152.0000	57,571.0000	4.386	0	0	0
21/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	68,947.0000	71,547.0000	3.771	0	0	0
21/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	82,650.0000	85,420.0000	3.351	0	0	0
21/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	41,867.0000	44,028.0000	5.162	0	0	0
21/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	2,090.0000	1,698.0000	(18.756)	0	0	0
21/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	33,117.0000	30,619.0000	(7.543)	0	0	0
21/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	10,557.0000	11,469.0000	8.639	0	0	0
21/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	46,948.0000	44,162.0000	(5.934)	0	0	0
21/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,975.0000	5,470.0000	9.950	0	0	0
21/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	29,518.0000	31,333.0000	6.149	0	0	0
21/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	8,746.0000	7,568.0000	(13.469)	0	0	0
21/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	22,068.0000	19,987.0000	(9.430)	0	0	0
21/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	28.0000	30.0000	7.143	0	0	0
21/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	129.0000	144.0000	11.628	0	0	0
21/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	98,133.0000	95,143.0000	(3.047)	0	0	0
21/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	62,909.0000	59,976.0000	(4.662)	0	0	0
21/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,839.0000	2,045.0000	11.202	0	0	0
21/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	489.0000	549.0000	12.270	0	0	0
21/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	80,212.0000	77,234.0000	(3.713)	0	0	0
21/11/2005	R201	2006/05/04			Bond Future	7.9340	7.8850	(0.618)	0.0000	0.0000	0
21/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	72,638.0000	75,045.0000	3.314	0	0	0
21/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	21,863.0000	20,241.0000	(7.419)	0	0	0
21/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	7,599.0000	6,885.0000	(9.396)	0	0	0
21/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	26,048.0000	27,547.0000	5.755	0	0	0
21/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	84,651.0000	87,240.0000	3.058	0	0	0
21/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	5,119.0000	4,587.0000	(10.393)	0	0	0
21/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	9,762.0000	8,885.0000	(8.984)	0	0	0
21/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	60,026.0000	62,270.0000	3.738	0	0	0
21/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	47,874.0000	49,915.0000	4.263	0	0	0
21/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	10,863.0000	11,699.0000	7.696	0	0	0
21/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	12,672.0000	11,592.0000	(8.523)	0	0	0
21/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	38,926.0000	36,640.0000	(5.873)	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
21/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	29,384.0000	27,431.0000	(6.646)	0	0	0
21/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	17,603.0000	18,771.0000	6.635	0	0	0
21/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	16,594.0000	15,267.0000	(7.997)	0	0	0
21/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	36,438.0000	38,231.0000	4.921	0	0	0
21/11/2005	R201	2006/08/03			Bond Future	7.9410	7.8900	(0.642)	0.0000	0.0000	0
21/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	28,617.0000	26,984.0000	(5.706)	0	0	0
21/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	32,278.0000	33,823.0000	4.787	0	0	0
21/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	16,322.0000	17,333.0000	6.194	0	0	0
21/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	44,213.0000	42,047.0000	(4.899)	0	0	0
21/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	42,617.0000	44,391.0000	4.163	0	0	0
21/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	23,624.0000	22,220.0000	(5.943)	0	0	0
21/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	23,649.0000	24,933.0000	5.429	0	0	0
21/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	77,367.0000	79,639.0000	2.937	0	0	0
21/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	14,081.0000	13,175.0000	(6.434)	0	0	0
21/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	88,162.0000	90,597.0000	2.762	0	0	0
21/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	16,564.0000	15,521.0000	(6.297)	0	0	0
21/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	10,659.0000	9,917.0000	(6.961)	0	0	0
21/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	19,684.0000	18,475.0000	(6.142)	0	0	0
21/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	35,614.0000	33,721.0000	(5.315)	0	0	0
21/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	65,364.0000	67,499.0000	3.266	0	0	0
21/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	53,721.0000	55,691.0000	3.667	0	0	0
21/11/2005	R203	2006/02/02			Bond Future	7.9340	7.8830	(0.643)	0.0000	0.0000	0
21/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	6,307.0000	5,111.0000	(18.963)	0	0	0
21/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	29,988.0000	32,684.0000	8.990	0	0	0
21/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	9,542.0000	10,739.0000	12.545	0	0	0
21/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	38,059.0000	34,772.0000	(8.637)	0	0	0
21/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,298.0000	4,902.0000	14.053	0	0	0
21/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	55,504.0000	51,857.0000	(6.571)	0	0	0
21/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,619.0000	1,864.0000	15.133	0	0	0
21/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	23,678.0000	20,982.0000	(11.386)	0	0	0
21/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	501.0000	579.0000	15.569	0	0	0
21/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	75,019.0000	71,205.0000	(5.084)	0	0	0
21/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	44,508.0000	47,783.0000	7.358	0	0	0
21/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	60,588.0000	64,216.0000	5.988	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
21/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	271.0000	178.0000	(34.317)	0	0	0
21/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	2,610.0000	1,992.0000	(23.678)	0	0	0
21/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	917.0000	653.0000	(28.790)	0	0	0
21/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	77,283.0000	81,082.0000	4.916	0	0	0
21/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	13,086.0000	11,145.0000	(14.833)	0	0	0
21/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	18,094.0000	20,044.0000	10.777	0	0	0
21/11/2005	R203	2006/05/04			Bond Future	7.9400	7.8870	(0.668)	0.0000	0.0000	0
21/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	37,178.0000	39,658.0000	6.671	0	0	0
21/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	63,479.0000	66,761.0000	5.170	0	0	0
21/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	14,262.0000	12,754.0000	(10.574)	0	0	0
21/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	5,027.0000	4,321.0000	(14.044)	0	0	0
21/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	49,623.0000	52,543.0000	5.884	0	0	0
21/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	2,723.0000	2,288.0000	(15.975)	0	0	0
21/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	8,723.0000	7,655.0000	(12.243)	0	0	0
21/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	78,308.0000	81,861.0000	4.537	0	0	0
21/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	32,305.0000	29,820.0000	(7.692)	0	0	0
21/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	17,912.0000	19,415.0000	8.391	0	0	0
21/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	77,631.0000	74,052.0000	(4.610)	0	0	0
21/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	11,376.0000	12,431.0000	9.274	0	0	0
21/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	45,119.0000	42,186.0000	(6.501)	0	0	0
21/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	60,330.0000	57,027.0000	(5.475)	0	0	0
21/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	6,756.0000	7,441.0000	10.139	0	0	0
21/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,730.0000	4,140.0000	10.992	0	0	0
21/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	22,038.0000	20,043.0000	(9.053)	0	0	0
21/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	26,527.0000	28,520.0000	7.513	0	0	0
21/11/2005	R203	2006/08/03			Bond Future	7.9440	7.8880	(0.705)	0.0000	0.0000	0
21/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	7,273.0000	7,943.0000	9.212	0	0	0
21/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	19,878.0000	18,226.0000	(8.311)	0	0	0
21/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	42,183.0000	44,685.0000	5.931	0	0	0
21/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	80,376.0000	76,892.0000	(4.335)	0	0	0
21/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	11,244.0000	12,202.0000	8.520	0	0	0
21/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	38,025.0000	35,562.0000	(6.477)	0	0	0
21/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	16,615.0000	17,919.0000	7.848	0	0	0
21/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	9,052.0000	8,108.0000	(10.429)	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
21/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	66,429.0000	69,638.0000	4.831	0	0	0
21/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	13,658.0000	12,383.0000	(9.335)	0	0	0
21/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	53,708.0000	56,586.0000	5.359	0	0	0
21/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	64,333.0000	61,138.0000	(4.966)	0	0	0
21/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	50,169.0000	47,319.0000	(5.681)	0	0	0
21/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	23,540.0000	25,230.0000	7.179	0	0	0
21/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	80,076.0000	83,559.0000	4.350	0	0	0
21/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	5,780.0000	5,110.0000	(11.592)	0	0	0
21/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	32,078.0000	34,176.0000	6.540	0	0	0
21/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	27,947.0000	25,892.0000	(7.353)	0	0	0
21/11/2005	R204	2006/02/02			Bond Future	7.9010	7.8550	(0.582)	0.0000	0.0000	0
21/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	12,849.0000	11,055.0000	(13.962)	0	0	0
21/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	20,758.0000	22,668.0000	9.201	0	0	0
21/11/2005	R204	2006/05/04			Bond Future	7.9060	7.8580	(0.607)	0.0000	0.0000	0
21/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	29,653.0000	31,599.0000	6.563	0	0	0
21/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	22,231.0000	20,358.0000	(8.425)	0	0	0
21/11/2005	R204	2006/08/03			Bond Future	7.9110	7.8610	(0.632)	0.0000	0.0000	0
21/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	35,560.0000	37,575.0000	5.666	0	0	0
21/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	28,617.0000	26,703.0000	(6.688)	0	0	0
21/11/2005	R207	2006/02/02			Bond Future	7.8660	7.8220	(0.559)	0.0000	0.0000	0
21/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	11,959.0000	10,308.0000	(13.806)	0	0	0
21/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	22,700.0000	24,613.0000	8.427	0	0	0
21/11/2005	R207	2006/05/04			Bond Future	7.8720	7.8260	(0.584)	0.0000	0.0000	0
21/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	31,486.0000	33,417.0000	6.133	0	0	0
21/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	21,326.0000	19,569.0000	(8.239)	0	0	0
21/11/2005	R207	2006/08/03			Bond Future	7.8760	7.8280	(0.609)	0.0000	0.0000	0
21/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	37,532.0000	39,531.0000	5.326	0	0	0
21/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	27,789.0000	25,979.0000	(6.513)	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:										2,304
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