



# Derivatives High/Low Report

High/Low for 24/11/2005

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
24/11/2005	GOVI 2006/02/02			jGovi	234.1630	233.7610	(0.172)	0.0000	0.0000	506
24/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	57,826.0000	54,839.0000	(5.165)	0	0	0
24/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	16,196.0000	17,229.0000	6.378	0	0	0
24/11/2005	GOVI 2006/05/04			jGovi	238.5940	238.1510	(0.186)	0.0000	0.0000	200
24/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	5,293.0000	5,846.0000	10.448	0	0	0
24/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	91,233.0000	87,356.0000	(4.250)	0	0	0
24/11/2005	GOVI 2006/08/03			jGovi	243.0890	242.6170	(0.194)	0.0000	0.0000	0
24/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	4,080.0000	4,475.0000	9.681	0	0	0
24/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	134,970.0000	130,645.0000	(3.204)	0	0	0
24/11/2005	GOVI 2006/11/02			jGovi	247.6250	247.1360	(0.197)	0.0000	0.0000	0
24/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	178,664.0000	174,012.0000	(2.604)	0	0	0
24/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	2,414.0000	2,652.0000	9.859	0	0	0
24/11/2005	J152 2006/02/28			jSwap	7.2070	7.1800	(0.375)	0.0000	0.0000	0
24/11/2005	J153 2010/08/31			jSwap	7.4920	7.5170	0.334	0.0000	0.0000	0
24/11/2005	J157 2015/09/15			jSwap	7.7380	7.7670	0.375	0.0000	0.0000	0
24/11/2005	J186 2026/12/21			jSwap	7.3020	7.3590	0.781	0.0000	0.0000	0
24/11/2005	J194 2008/02/28			jSwap	7.3460	7.3500	0.054	0.0000	0.0000	0

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24/11/2005	J201	2014/12/22			jSwap	7.6730	7.7000	0.352	0.0000	0.0000	0
24/11/2005	J203	2017/09/15			jSwap	7.6940	7.7230	0.377	0.0000	0.0000	0
24/11/2005	J204	2018/12/21			jSwap	7.6480	7.6760	0.366	0.0000	0.0000	0
24/11/2005	J207	2020/01/15			jSwap	7.6200	7.6510	0.407	0.0000	0.0000	0
24/11/2005	JBAR	2005/03/16			jBar	7.2360	7.1930	(0.594)	0.0000	0.0000	0
24/11/2005	JFRA	2006/02/02			jFra	7.3160	7.2650	(0.697)	0.0000	0.0000	0
24/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	334.0000	389.0000	16.467	0	0	0
24/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	496.0000	426.0000	(14.113)	0	0	0
24/11/2005	JFRA	2006/05/04			jFra	7.2650	7.2070	(0.798)	0.0000	0.0000	0
24/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	547.0000	600.0000	9.689	0	0	0
24/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,196.0000	1,107.0000	(7.441)	0	0	0
24/11/2005	JFRA	2006/08/03			jFra	7.4070	7.3460	(0.824)	0.0000	0.0000	0
24/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,712.0000	1,616.0000	(5.607)	0	0	0
24/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	715.0000	769.0000	7.552	0	0	0
24/11/2005	JFRA	2006/11/02			jFra	7.4850	7.4250	(0.802)	0.0000	0.0000	0
24/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,078.0000	1,984.0000	(4.524)	0	0	0
24/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	891.0000	944.0000	5.948	0	0	0
24/11/2005	JFRA	2007/02/01			jFra	7.5660	7.5180	(0.634)	0.0000	0.0000	500
24/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,506.0000	1,562.0000	3.718	0	0	0
24/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,667.0000	1,606.0000	(3.659)	0	0	0
24/11/2005	JFRA	2007/05/03			jFra	7.6270	7.5930	(0.446)	0.0000	0.0000	0
24/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,621.0000	1,659.0000	2.344	0	0	0
24/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,931.0000	1,886.0000	(2.330)	0	0	0

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24/11/2005	JFRA	2007/08/02			jFra	7.5990	7.6110	0.158	0.0000	0.0000	0
24/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,800.0000	1,785.0000	(0.833)	0	0	0
24/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,042.0000	2,056.0000	0.686	0	0	0
24/11/2005	JFRA	2007/11/01			jFra	7.7210	7.7020	(0.246)	0.0000	0.0000	0
24/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,458.0000	2,430.0000	(1.139)	0	0	0
24/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,877.0000	1,898.0000	1.119	0	0	0
24/11/2005	JN02	2006/02/02			jNote	7.4940	7.4540	(0.534)	0.0000	0.0000	0
24/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,474.0000	2,710.0000	9.539	0	0	0
24/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	7,001.0000	6,490.0000	(7.299)	0	0	0
24/11/2005	JN05	2006/02/02			jNote	7.7400	7.7170	(0.297)	0.0000	0.0000	0
24/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	9,325.0000	9,755.0000	4.611	0	0	0
24/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	8,910.0000	8,390.0000	(5.836)	0	0	0
24/11/2005	JN10	2006/02/02			jNote	7.8200	7.8220	0.026	0.0000	0.0000	0
24/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	21,327.0000	21,147.0000	(0.844)	0	0	0
24/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	8,876.0000	8,829.0000	(0.530)	0	0	0
24/11/2005	JROD	2005/11/30			jRod	6.6650	6.6640	(0.015)	0.0000	0.0000	0
24/11/2005	JROD	2005/12/30			jRod	6.7600	6.7430	(0.251)	0.0000	0.0000	0
24/11/2005	JROD	2006/01/31			jRod	6.9740	6.9380	(0.516)	0.0000	0.0000	0
24/11/2005	JROD	2006/02/28			jRod	6.9700	6.9430	(0.387)	0.0000	0.0000	0
24/11/2005	JROD	2006/03/31			jRod	7.0920	7.0520	(0.564)	0.0000	0.0000	0
24/11/2005	JROD	2006/04/28			jRod	7.2020	7.1440	(0.805)	0.0000	0.0000	0
24/11/2005	JROD	2006/05/31			jRod	7.1210	7.0700	(0.716)	0.0000	0.0000	0
24/11/2005	JROD	2006/06/30			jRod	7.2040	7.1410	(0.875)	0.0000	0.0000	0

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24/11/2005	JROD	2006/07/31			jRod	7.3030	7.2290	(1.013)	0.0000	0.0000	0
24/11/2005	JROD	2006/08/31			jRod	7.2370	7.1760	(0.843)	0.0000	0.0000	0
24/11/2005	R153	2006/02/02			Bond Future	7.5330	7.5610	0.372	0.0000	0.0000	271
24/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	9,788.0000	10,361.0000	5.854	0	0	0
24/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	8,374.0000	7,750.0000	(7.452)	0	0	0
24/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	41,411.0000	40,273.0000	(2.748)	0	0	0
24/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	3,891.0000	3,504.0000	(9.946)	0	0	0
24/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	24,461.0000	25,478.0000	4.158	0	0	0
24/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	16,083.0000	16,894.0000	5.043	0	0	0
24/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	34,551.0000	35,678.0000	3.262	0	0	0
24/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	434.0000	363.0000	(16.359)	0	0	0
24/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,369.0000	1,187.0000	(13.294)	0	0	0
24/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	31,841.0000	30,756.0000	(3.408)	0	0	1
24/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	22,759.0000	21,768.0000	(4.354)	0	0	0
24/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	1,637.0000	1,750.0000	6.903	0	0	0
24/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	2,977.0000	3,183.0000	6.920	0	0	0
24/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	902.0000	962.0000	6.652	0	0	0
24/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	14,800.0000	13,964.0000	(5.649)	0	0	0
24/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	5,556.0000	5,918.0000	6.515	0	0	1
24/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	51,201.0000	50,035.0000	(2.277)	0	0	0
24/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	285.0000	301.0000	5.614	0	0	0
24/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	502.0000	534.0000	6.375	0	0	0
24/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	61,061.0000	59,880.0000	(1.934)	0	0	0
24/11/2005	R153	2006/05/04			Bond Future	7.5200	7.5550	0.465	0.0000	0.0000	0
24/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	13,969.0000	13,229.0000	(5.297)	0	0	0
24/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	14,782.0000	15,465.0000	4.620	0	0	0
24/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	25,946.0000	24,907.0000	(4.004)	0	0	0
24/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	6,628.0000	7,011.0000	5.779	0	0	0
24/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	10,138.0000	10,663.0000	5.179	0	0	0
24/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	4,119.0000	4,381.0000	6.361	0	0	20
24/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	33,342.0000	32,182.0000	(3.479)	0	0	0
24/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	19,444.0000	18,547.0000	(4.613)	0	0	0

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24/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	351.0000	382.0000	8.832	0	0	0
24/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	68,154.0000	66,762.0000	(2.042)	0	0	0
24/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	27,624.0000	28,616.0000	3.591	0	0	0
24/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	9,578.0000	8,998.0000	(6.056)	0	0	0
24/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	20,620.0000	21,463.0000	4.088	0	0	0
24/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	6,241.0000	5,812.0000	(6.874)	0	0	0
24/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	35,685.0000	36,807.0000	3.144	0	0	0
24/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	50,069.0000	48,749.0000	(2.636)	0	0	0
24/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	710.0000	768.0000	8.169	0	0	0
24/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	59,021.0000	57,657.0000	(2.311)	0	0	0
24/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	1,351.0000	1,453.0000	7.550	0	0	0
24/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	3,851.0000	3,551.0000	(7.790)	0	0	0
24/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	41,448.0000	40,195.0000	(3.023)	0	0	0
24/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	2,426.0000	2,595.0000	6.966	0	0	0
24/11/2005	R153	2006/08/03			Bond Future	7.5070	7.5480	0.546	0.0000	0.0000	0
24/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	29,063.0000	27,989.0000	(3.695)	0	0	0
24/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	13,143.0000	13,764.0000	4.725	0	0	0
24/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	22,443.0000	21,489.0000	(4.251)	0	0	0
24/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	10,291.0000	10,793.0000	4.878	0	0	0
24/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	16,774.0000	17,534.0000	4.531	0	0	0
24/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	16,504.0000	15,689.0000	(4.938)	0	0	0
24/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	36,562.0000	35,393.0000	(3.197)	0	0	0
24/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	21,333.0000	22,249.0000	4.294	0	0	0
24/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	11,396.0000	10,736.0000	(5.792)	0	0	0
24/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	8,414.0000	8,821.0000	4.837	0	0	0
24/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	44,394.0000	43,151.0000	(2.800)	0	0	0
24/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	6,966.0000	7,298.0000	4.766	0	0	0
24/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	60,662.0000	59,313.0000	(2.224)	0	0	0
24/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	5,839.0000	6,112.0000	4.675	0	0	0
24/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	52,454.0000	51,152.0000	(2.482)	0	0	0
24/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	26,953.0000	28,032.0000	4.003	0	0	0
24/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,249.0000	6,751.0000	(6.870)	0	0	0
24/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,953.0000	5,180.0000	4.583	0	0	0
24/11/2005	R157	2006/02/02			Bond Future	7.7520	7.7850	0.426	0.0000	0.0000	140

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24/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	81,930.0000	79,335.0000	(3.167)	0	0	0
24/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	1,981.0000	2,135.0000	7.774	0	0	0
24/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	6,029.0000	6,507.0000	7.928	0	0	250
24/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	100,136.0000	97,473.0000	(2.659)	0	0	0
24/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	46,733.0000	44,463.0000	(4.857)	0	0	250
24/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	118,134.0000	115,424.0000	(2.294)	0	0	0
24/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	3,439.0000	3,713.0000	7.967	0	0	0
24/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	494.0000	532.0000	7.692	0	0	0
24/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	1,152.0000	1,238.0000	7.465	0	0	0
24/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	63,964.0000	61,489.0000	(3.869)	0	0	0
24/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	8,880.0000	7,927.0000	(10.732)	0	0	0
24/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	217.0000	169.0000	(22.120)	0	0	0
24/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	10,484.0000	11,287.0000	7.659	0	0	0
24/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	87,319.0000	90,019.0000	3.092	0	0	0
24/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	30,116.0000	31,912.0000	5.964	0	0	0
24/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	886.0000	721.0000	(18.623)	0	0	0
24/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	30,960.0000	29,016.0000	(6.279)	0	0	0
24/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,359.0000	2,883.0000	(14.171)	0	0	0
24/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	46,101.0000	48,374.0000	4.930	0	0	0
24/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	65,580.0000	68,163.0000	3.939	0	0	0
24/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	18,327.0000	19,593.0000	6.908	0	0	0
24/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	18,160.0000	16,677.0000	(8.166)	0	0	0
24/11/2005	R157	2006/05/04			Bond Future	7.7560	7.7920	0.464	0.0000	0.0000	0
24/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	37,610.0000	39,378.0000	4.701	0	0	0
24/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	16,515.0000	15,351.0000	(7.048)	0	0	50
24/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	14,079.0000	14,864.0000	5.576	0	0	0
24/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	53,585.0000	51,438.0000	(4.007)	0	0	0
24/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	85,748.0000	83,250.0000	(2.913)	0	0	0
24/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	7,806.0000	8,239.0000	5.547	0	0	115
24/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	19,221.0000	20,274.0000	5.478	0	0	0
24/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	38,929.0000	37,050.0000	(4.827)	0	0	0
24/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	4,148.0000	3,705.0000	(10.680)	0	0	0
24/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	26,602.0000	25,059.0000	(5.800)	0	0	0
24/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	67,716.0000	70,205.0000	3.676	0	0	0
24/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	27,091.0000	28,480.0000	5.127	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
24/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	3,766.0000	3,984.0000	5.789	0	0	0
24/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	118,654.0000	115,940.0000	(2.287)	0	0	0
24/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	5,948.0000	6,273.0000	5.464	0	0	0
24/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	102,546.0000	99,938.0000	(2.543)	0	0	0
24/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	9,041.0000	8,261.0000	(8.627)	0	0	0
24/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	51,159.0000	53,311.0000	4.206	0	0	0
24/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	10,400.0000	10,982.0000	5.596	0	0	0
24/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	69,315.0000	66,965.0000	(3.390)	0	0	0
24/11/2005	R157	2006/08/03			Bond Future	7.7580	7.7970	0.503	0.0000	0.0000	0
24/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	121,815.0000	119,132.0000	(2.203)	0	0	0
24/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	22,380.0000	23,360.0000	4.379	0	0	0
24/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	27,535.0000	28,739.0000	4.373	0	0	0
24/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	9,542.0000	9,963.0000	4.412	0	0	0
24/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	60,851.0000	58,727.0000	(3.490)	0	0	0
24/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	34,478.0000	32,851.0000	(4.719)	0	0	0
24/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	35,116.0000	36,593.0000	4.206	0	0	0
24/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	46,643.0000	44,743.0000	(4.073)	0	0	0
24/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	15,315.0000	14,315.0000	(6.530)	0	0	0
24/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	8,770.0000	8,086.0000	(7.799)	0	0	0
24/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	71,024.0000	73,444.0000	3.407	0	0	0
24/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	91,476.0000	89,028.0000	(2.676)	0	0	0
24/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	23,920.0000	22,598.0000	(5.527)	0	0	0
24/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	44,694.0000	46,476.0000	3.987	0	0	0
24/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	56,625.0000	58,729.0000	3.716	0	0	0
24/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	12,993.0000	13,536.0000	4.179	0	0	0
24/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	107,348.0000	104,786.0000	(2.387)	0	0	0
24/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	15,389.0000	16,045.0000	4.263	0	0	0
24/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	75,880.0000	73,576.0000	(3.036)	0	0	0
24/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	18,418.0000	19,217.0000	4.338	0	0	0
24/11/2005	R186	2006/02/02			Bond Future	7.3620	7.4190	0.774	0.0000	0.0000	0
24/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	31,787.0000	36,241.0000	14.012	0	0	0
24/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	16,886.0000	13,852.0000	(17.968)	0	0	0
24/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	200.0000	245.0000	22.500	0	0	0
24/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	1,054.0000	1,278.0000	21.252	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
24/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	2,035.0000	2,467.0000	21.229	0	0	0
24/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	166,047.0000	158,677.0000	(4.439)	0	0	0
24/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	192,080.0000	184,637.0000	(3.875)	0	0	0
24/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	565.0000	683.0000	20.885	0	0	0
24/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	111,762.0000	104,705.0000	(6.314)	0	0	0
24/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	139,166.0000	131,902.0000	(5.220)	0	0	0
24/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	6,005.0000	4,561.0000	(24.047)	0	0	0
24/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	55,089.0000	61,133.0000	10.971	0	0	0
24/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	121,723.0000	129,117.0000	6.074	0	0	0
24/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,333.0000	908.0000	(31.883)	0	0	0
24/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	245.0000	151.0000	(38.367)	0	0	0
24/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	85,923.0000	92,986.0000	8.220	0	0	0
24/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	16,653.0000	19,474.0000	16.940	0	0	0
24/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	34,672.0000	30,005.0000	(13.460)	0	0	0
24/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	4,032.0000	4,865.0000	20.660	0	0	0
24/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	84,313.0000	77,658.0000	(7.893)	0	0	0
24/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	57,809.0000	51,894.0000	(10.232)	0	0	0
24/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	8,080.0000	9,653.0000	19.468	0	0	0
24/11/2005	R186	2006/05/04			Bond Future	7.3550	7.4150	0.816	0.0000	0.0000	0
24/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	122,279.0000	129,544.0000	5.941	0	0	0
24/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	63,056.0000	68,602.0000	8.795	0	0	0
24/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,611.0000	2,041.0000	(21.831)	0	0	0
24/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	89,446.0000	96,076.0000	7.412	0	0	0
24/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	15,234.0000	12,945.0000	(15.026)	0	0	0
24/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	42,891.0000	47,224.0000	10.102	0	0	0
24/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	6,382.0000	5,176.0000	(18.897)	0	0	0
24/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	8,989.0000	10,121.0000	12.593	0	0	0
24/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	29,010.0000	25,509.0000	(12.068)	0	0	0
24/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	118,943.0000	112,240.0000	(5.635)	0	0	0
24/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	93,472.0000	87,236.0000	(6.672)	0	0	0
24/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	12,790.0000	14,388.0000	12.494	0	0	0
24/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	18,595.0000	20,862.0000	12.191	0	0	0
24/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	68,914.0000	63,347.0000	(8.078)	0	0	0
24/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	28,472.0000	31,672.0000	11.239	0	0	0
24/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	47,287.0000	42,653.0000	(9.800)	0	0	0



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24/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	144,652.0000	137,629.0000	(4.855)	0	0	0
24/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	6,474.0000	7,285.0000	12.527	0	0	0
24/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	4,781.0000	5,372.0000	12.361	0	0	0
24/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	170,183.0000	162,939.0000	(4.257)	0	0	0
24/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	2,782.0000	3,153.0000	13.336	0	0	0
24/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	194,449.0000	186,985.0000	(3.839)	0	0	0
24/11/2005	R186	2006/08/03			Bond Future	7.3480	7.4100	0.844	0.0000	0.0000	0
24/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	27,520.0000	30,114.0000	9.426	0	0	0
24/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	38,472.0000	34,714.0000	(9.768)	0	0	0
24/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	21,316.0000	23,328.0000	9.439	0	0	0
24/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	102,383.0000	96,348.0000	(5.895)	0	0	0
24/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	51,344.0000	55,633.0000	8.353	0	0	0
24/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	78,416.0000	72,963.0000	(6.954)	0	0	0
24/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	57,185.0000	52,504.0000	(8.186)	0	0	0
24/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	37,586.0000	40,952.0000	8.955	0	0	0
24/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	151,899.0000	145,105.0000	(4.473)	0	0	0
24/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	13,672.0000	14,926.0000	9.172	0	0	0
24/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	176,612.0000	169,576.0000	(3.984)	0	0	0
24/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	11,310.0000	12,321.0000	8.939	0	0	0
24/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	7,737.0000	8,476.0000	9.552	0	0	0
24/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	16,904.0000	18,482.0000	9.335	0	0	0
24/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	5,191.0000	5,719.0000	10.171	0	0	0
24/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	221,842.0000	214,322.0000	(3.390)	0	0	0
24/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	127,067.0000	120,598.0000	(5.091)	0	0	0
24/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	199,168.0000	191,860.0000	(3.669)	0	0	0
24/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	23,120.0000	20,385.0000	(11.830)	0	0	0
24/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	69,689.0000	75,001.0000	7.622	0	0	0
24/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	93,446.0000	99,768.0000	6.765	0	0	0
24/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	11,899.0000	10,174.0000	(14.497)	0	0	0
24/11/2005	R194	2006/02/02			Bond Future	7.3880	7.3980	0.135	0.0000	0.0000	0
24/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	12,537.0000	12,353.0000	(1.468)	0	0	0
24/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	5,135.0000	5,230.0000	1.850	0	0	0
24/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	764.0000	774.0000	1.309	0	0	0
24/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,456.0000	2,358.0000	(3.990)	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
24/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	8,446.0000	8,277.0000	(2.001)	0	0	0
24/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	1,461.0000	1,486.0000	1.711	0	0	0
24/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	22,366.0000	22,558.0000	0.858	0	0	0
24/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	8,469.0000	8,610.0000	1.665	0	0	0
24/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	392.0000	395.0000	0.765	0	0	0
24/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	915.0000	862.0000	(5.792)	0	0	0
24/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	223.0000	204.0000	(8.520)	0	0	0
24/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	12,682.0000	12,857.0000	1.380	0	0	0
24/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	21,471.0000	21,278.0000	(0.899)	0	0	0
24/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	16,925.0000	16,734.0000	(1.129)	0	0	0
24/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	5,024.0000	4,883.0000	(2.807)	0	0	0
24/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	26,076.0000	25,882.0000	(0.744)	0	0	0
24/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	17,442.0000	17,630.0000	1.078	0	0	0
24/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
24/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	2,856.0000	2,910.0000	1.891	0	0	0
24/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	38.0000	38.0000	-	0	0	0
24/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	30,681.0000	30,487.0000	(0.632)	0	0	0
24/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	109.0000	108.0000	(0.917)	0	0	0
24/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	207.0000	207.0000	-	0	0	0
24/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	49.0000	43.0000	(12.245)	0	0	0
24/11/2005	R194	2006/05/04			Bond Future	7.3420	7.3620	0.272	0.0000	0.0000	0
24/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	3,757.0000	3,885.0000	3.407	0	0	0
24/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,623.0000	1,683.0000	3.697	0	0	0
24/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	12,845.0000	12,561.0000	(2.211)	0	0	0
24/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,466.0000	6,251.0000	(3.325)	0	0	0
24/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	437.0000	450.0000	2.975	0	0	0
24/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	9,449.0000	9,195.0000	(2.688)	0	0	0
24/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	28,409.0000	28,079.0000	(1.162)	0	0	0
24/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	16,586.0000	16,283.0000	(1.827)	0	0	0
24/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	24,412.0000	24,087.0000	(1.331)	0	0	0
24/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	2,472.0000	2,561.0000	3.600	0	0	0
24/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	15,102.0000	15,407.0000	2.020	0	0	0
24/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,090.0000	1,020.0000	(6.422)	0	0	0
24/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	506.0000	468.0000	(7.510)	0	0	0
24/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	209.0000	191.0000	(8.612)	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
24/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	593.0000	612.0000	3.204	0	0	0
24/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	11,324.0000	11,598.0000	2.420	0	0	0
24/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	19,191.0000	19,517.0000	1.699	0	0	0
24/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	8,004.0000	8,235.0000	2.886	0	0	0
24/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,108.0000	1,995.0000	(5.361)	0	0	0
24/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	20,451.0000	20,135.0000	(1.545)	0	0	0
24/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	808.0000	836.0000	3.465	0	0	0
24/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	1,142.0000	1,183.0000	3.590	0	0	0
24/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	5,555.0000	5,732.0000	3.186	0	0	0
24/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,973.0000	3,807.0000	(4.178)	0	0	0
24/11/2005	R194	2006/08/03			Bond Future	7.2810	7.3110	0.412	0.0000	0.0000	0
24/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	13,356.0000	13,017.0000	(2.538)	0	0	0
24/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	7,836.0000	8,105.0000	3.433	0	0	0
24/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,401.0000	2,267.0000	(5.581)	0	0	0
24/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	10,366.0000	10,680.0000	3.029	0	0	0
24/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,505.0000	16,143.0000	(2.193)	0	0	0
24/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,702.0000	2,810.0000	3.997	0	0	0
24/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,631.0000	3,453.0000	(4.902)	0	0	0
24/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	2,181.0000	2,267.0000	3.943	0	0	0
24/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,614.0000	4,790.0000	3.814	0	0	0
24/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,506.0000	1,561.0000	3.652	0	0	0
24/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,810.0000	1,879.0000	3.812	0	0	0
24/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	19,786.0000	19,407.0000	(1.915)	0	0	0
24/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,287.0000	1,333.0000	3.574	0	0	0
24/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,875.0000	7,603.0000	(3.454)	0	0	0
24/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	23,115.0000	22,723.0000	(1.696)	0	0	0
24/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,565.0000	5,337.0000	(4.097)	0	0	0
24/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	26,513.0000	26,111.0000	(1.516)	0	0	0
24/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	6,028.0000	6,247.0000	3.633	0	0	0
24/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,528.0000	3,666.0000	3.912	0	0	0
24/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,495.0000	10,185.0000	(2.954)	0	0	0
24/11/2005	R201	2006/02/02			Bond Future	7.7290	7.7620	0.427	0.0000	0.0000	0
24/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	94,969.0000	92,828.0000	(2.254)	0	0	0
24/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	70.0000	53.0000	(24.286)	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
24/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	52,257.0000	50,301.0000	(3.743)	0	0	0
24/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	2,923.0000	3,141.0000	7.458	0	0	0
24/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	1,713.0000	1,838.0000	7.297	0	0	0
24/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	80,771.0000	78,668.0000	(2.604)	0	0	0
24/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	1,020.0000	1,091.0000	6.961	0	0	0
24/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	23,494.0000	24,850.0000	5.772	0	0	0
24/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	454.0000	487.0000	7.269	0	0	0
24/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	8,247.0000	7,429.0000	(9.919)	0	0	0
24/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	3,427.0000	2,984.0000	(12.927)	0	0	0
24/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	85,280.0000	87,438.0000	2.530	0	0	0
24/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	302.0000	241.0000	(20.199)	0	0	0
24/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	67,491.0000	69,604.0000	3.131	0	0	0
24/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,050.0000	873.0000	(16.857)	0	0	0
24/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	50,575.0000	52,573.0000	3.951	0	0	0
24/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	35,642.0000	37,372.0000	4.854	0	0	0
24/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	66,406.0000	64,357.0000	(3.086)	0	0	0
24/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	14,530.0000	15,487.0000	6.586	0	0	0
24/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	15,914.0000	14,697.0000	(7.647)	0	0	0
24/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	8,498.0000	9,114.0000	7.249	0	0	0
24/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	26,185.0000	24,626.0000	(5.954)	0	0	0
24/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	38,659.0000	36,858.0000	(4.659)	0	0	0
24/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	4,991.0000	5,364.0000	7.473	0	0	0
24/11/2005	R201	2006/05/04			Bond Future	7.7330	7.7690	0.466	0.0000	0.0000	0
24/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	9,046.0000	9,515.0000	5.185	0	0	0
24/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	23,355.0000	22,101.0000	(5.369)	0	0	0
24/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	95,867.0000	93,731.0000	(2.228)	0	0	0
24/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	22,258.0000	23,325.0000	4.794	0	0	0
24/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,457.0000	3,642.0000	5.351	0	0	0
24/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	15,155.0000	14,180.0000	(6.434)	0	0	0
24/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	57,126.0000	55,274.0000	(3.242)	0	0	0
24/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	30,339.0000	31,685.0000	4.437	0	0	0
24/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	83,228.0000	81,175.0000	(2.467)	0	0	0
24/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	6,887.0000	7,241.0000	5.140	0	0	0
24/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	33,180.0000	31,679.0000	(4.524)	0	0	0
24/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,311.0000	5,579.0000	5.046	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
24/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	70,030.0000	68,063.0000	(2.809)	0	0	0
24/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	16,116.0000	16,937.0000	5.094	0	0	0
24/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	44,741.0000	43,041.0000	(3.800)	0	0	0
24/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	12,019.0000	12,641.0000	5.175	0	0	0
24/11/2005	R201	2006/08/03			Bond Future	7.7370	7.7760	0.504	0.0000	0.0000	0
24/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	62,333.0000	60,508.0000	(2.928)	0	0	0
24/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	74,600.0000	72,665.0000	(2.594)	0	0	0
24/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	15,510.0000	16,145.0000	4.094	0	0	0
24/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	13,014.0000	13,539.0000	4.034	0	0	0
24/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	11,044.0000	11,480.0000	3.948	0	0	0
24/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	98,498.0000	96,381.0000	(2.149)	0	0	0
24/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	87,116.0000	85,093.0000	(2.322)	0	0	0
24/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	36,185.0000	37,556.0000	3.789	0	0	0
24/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	8,210.0000	8,552.0000	4.166	0	0	0
24/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	21,079.0000	19,991.0000	(5.162)	0	0	0
24/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	22,782.0000	23,724.0000	4.135	0	0	0
24/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	39,229.0000	37,711.0000	(3.870)	0	0	0
24/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	50,473.0000	48,785.0000	(3.344)	0	0	0
24/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	28,724.0000	29,869.0000	3.986	0	0	0
24/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	29,545.0000	28,230.0000	(4.451)	0	0	0
24/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	18,694.0000	19,466.0000	4.130	0	0	0
24/11/2005	R203	2006/02/02			Bond Future	7.7280	7.7600	0.414	0.0000	0.0000	0
24/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	42,319.0000	40,142.0000	(5.144)	0	0	0
24/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	2,794.0000	3,100.0000	10.952	0	0	0
24/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	27,723.0000	25,879.0000	(6.652)	0	0	0
24/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	6,872.0000	7,511.0000	9.299	0	0	0
24/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	14,354.0000	15,458.0000	7.691	0	0	0
24/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	16,061.0000	14,683.0000	(8.580)	0	0	0
24/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	41,392.0000	43,415.0000	4.887	0	0	0
24/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	3,351.0000	2,891.0000	(13.727)	0	0	0
24/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	59,825.0000	62,114.0000	3.826	0	0	0
24/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,150.0000	956.0000	(16.870)	0	0	0
24/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	8,009.0000	7,132.0000	(10.950)	0	0	0
24/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	25,927.0000	27,533.0000	6.194	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
24/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	58,693.0000	56,330.0000	(4.026)	0	0	0
24/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	952.0000	1,071.0000	12.500	0	0	0
24/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	63.0000	72.0000	14.286	0	0	0
24/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	269.0000	307.0000	14.126	0	0	0
24/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	75,783.0000	73,338.0000	(3.226)	0	0	0
24/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	92,917.0000	90,444.0000	(2.662)	0	0	0
24/11/2005	R203	2006/05/04			Bond Future	7.7300	7.7650	0.453	0.0000	0.0000	0
24/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	35,607.0000	33,836.0000	(4.974)	0	0	0
24/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	9,269.0000	9,892.0000	6.721	0	0	0
24/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	1,438.0000	1,568.0000	9.040	0	0	0
24/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	2,858.0000	3,095.0000	8.293	0	0	0
24/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	48,108.0000	46,055.0000	(4.267)	0	0	0
24/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	77,233.0000	74,793.0000	(3.159)	0	0	0
24/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	23,495.0000	24,725.0000	5.235	0	0	0
24/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	62,138.0000	59,860.0000	(3.666)	0	0	0
24/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	25,026.0000	23,579.0000	(5.782)	0	0	0
24/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	15,194.0000	16,100.0000	5.963	0	0	0
24/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	5,315.0000	5,714.0000	7.507	0	0	0
24/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	92,946.0000	90,400.0000	(2.739)	0	0	0
24/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	34,411.0000	35,976.0000	4.548	0	0	0
24/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	63,943.0000	66,093.0000	3.362	0	0	0
24/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	47,959.0000	49,841.0000	3.924	0	0	0
24/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	10,308.0000	9,513.0000	(7.712)	0	0	0
24/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	5,965.0000	5,439.0000	(8.818)	0	0	0
24/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	16,591.0000	15,480.0000	(6.696)	0	0	0
24/11/2005	R203	2006/08/03			Bond Future	7.7310	7.7690	0.492	0.0000	0.0000	0
24/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	20,938.0000	21,992.0000	5.034	0	0	0
24/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	40,987.0000	39,178.0000	(4.414)	0	0	0
24/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	29,451.0000	30,783.0000	4.523	0	0	0
24/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	14,367.0000	15,168.0000	5.575	0	0	0
24/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	52,590.0000	50,527.0000	(3.923)	0	0	0
24/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	10,428.0000	9,708.0000	(6.904)	0	0	0
24/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	30,884.0000	29,353.0000	(4.957)	0	0	0
24/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	67,613.0000	69,756.0000	3.170	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
24/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	40,058.0000	41,675.0000	4.037	0	0	0
24/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	52,802.0000	54,695.0000	3.585	0	0	0
24/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	6,044.0000	6,449.0000	6.701	0	0	0
24/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	79,339.0000	76,880.0000	(3.099)	0	0	0
24/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	15,631.0000	14,660.0000	(6.212)	0	0	0
24/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	9,499.0000	10,081.0000	6.127	0	0	0
24/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	22,422.0000	21,176.0000	(5.557)	0	0	0
24/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	65,467.0000	63,186.0000	(3.484)	0	0	0
24/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	93,910.0000	91,316.0000	(2.762)	0	0	0
24/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	3,697.0000	3,966.0000	7.276	0	0	0
24/11/2005	R204	2006/02/02			Bond Future	7.6950	7.7270	0.416	0.0000	0.0000	0
24/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	6,676.0000	7,299.0000	9.332	0	0	0
24/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	31,317.0000	29,316.0000	(6.390)	0	0	0
24/11/2005	R204	2006/05/04			Bond Future	7.6970	7.7310	0.442	0.0000	0.0000	0
24/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	15,291.0000	16,179.0000	5.807	0	0	0
24/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	39,483.0000	37,617.0000	(4.726)	0	0	0
24/11/2005	R204	2006/08/03			Bond Future	7.6990	7.7360	0.481	0.0000	0.0000	0
24/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	45,186.0000	43,277.0000	(4.225)	0	0	0
24/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	21,442.0000	22,492.0000	4.897	0	0	0
24/11/2005	R207	2006/02/02			Bond Future	7.6570	7.6910	0.444	0.0000	0.0000	0
24/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	33,914.0000	31,719.0000	(6.472)	0	0	0
24/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	6,081.0000	6,695.0000	10.097	0	0	0
24/11/2005	R207	2006/05/04			Bond Future	7.6590	7.6960	0.483	0.0000	0.0000	0
24/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	14,497.0000	15,429.0000	6.429	0	0	0
24/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	41,899.0000	39,806.0000	(4.995)	0	0	0
24/11/2005	R207	2006/08/03			Bond Future	7.6610	7.7000	0.509	0.0000	0.0000	0
24/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	47,653.0000	45,577.0000	(4.356)	0	0	0
24/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	20,690.0000	21,768.0000	5.210	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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<b>Grand Total:</b>										<b>2,304</b>
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