

Derivatives High/Low Report

High/Low for 30/11/2005

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
30/11/2005	GOVI 2006/02/02			jGovi	234.0020	233.9320	(0.030)	0.0000	0.0000	506
30/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	55,449.0000	54,746.0000	(1.268)	0	0	0
30/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	15,429.0000	15,426.0000	(0.019)	0	0	0
30/11/2005	GOVI 2006/05/04			jGovi	238.3610	238.2860	(0.031)	0.0000	0.0000	200
30/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	88,894.0000	88,191.0000	(0.791)	0	0	0
30/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	5,284.0000	5,331.0000	0.889	0	0	0
30/11/2005	GOVI 2006/08/03			jGovi	242.8230	242.7450	(0.032)	0.0000	0.0000	0
30/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	132,353.0000	131,610.0000	(0.561)	0	0	0
30/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	4,123.0000	4,160.0000	0.897	0	0	0
30/11/2005	GOVI 2006/11/02			jGovi	247.3420	247.2660	(0.031)	0.0000	0.0000	0
30/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	2,454.0000	2,476.0000	0.896	0	0	0
30/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	175,874.0000	175,136.0000	(0.420)	0	0	0
30/11/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
30/11/2005	J153 2010/08/31			jSwap	7.4950	7.5130	0.240	0.0000	0.0000	0
30/11/2005	J157 2015/09/15			jSwap	7.7440	7.7480	0.052	0.0000	0.0000	0
30/11/2005	J186 2026/12/21			jSwap	7.3450	7.3490	0.054	0.0000	0.0000	0
30/11/2005	J194 2008/02/28			jSwap	7.3520	7.3780	0.354	0.0000	0.0000	0

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30/11/2005	J201	2014/12/22			jSwap	7.6670	7.6660	(0.013)	0.0000	0.0000	0
30/11/2005	J203	2017/09/15			jSwap	7.6980	7.7020	0.052	0.0000	0.0000	0
30/11/2005	J204	2018/12/21			jSwap	7.6570	7.6610	0.052	0.0000	0.0000	0
30/11/2005	J207	2020/01/15			jSwap	7.6350	7.6410	0.079	0.0000	0.0000	0
30/11/2005	JBAR	2005/03/16			jBar	7.1710	0.0000	(100.000)	0.0000	0.0000	0
30/11/2005	JFRA	2006/02/02			jFra	7.2940	7.3050	0.151	0.0000	0.0000	0
30/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	448.0000	460.0000	2.679	0	0	0
30/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	341.0000	326.0000	(4.399)	0	0	0
30/11/2005	JFRA	2006/05/04			jFra	7.2680	7.3000	0.440	0.0000	0.0000	0
30/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	530.0000	498.0000	(6.038)	0	0	0
30/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,186.0000	1,233.0000	3.963	0	0	0
30/11/2005	JFRA	2006/08/03			jFra	7.4490	7.4920	0.577	0.0000	0.0000	0
30/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,765.0000	1,832.0000	3.796	0	0	0
30/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	666.0000	628.0000	(5.706)	0	0	0
30/11/2005	JFRA	2006/11/02			jFra	7.5300	7.5900	0.797	0.0000	0.0000	0
30/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,136.0000	2,230.0000	4.401	0	0	0
30/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	839.0000	786.0000	(6.317)	0	0	0
30/11/2005	JFRA	2007/02/01			jFra	7.5970	7.6400	0.566	0.0000	0.0000	500
30/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,458.0000	1,407.0000	(3.498)	0	0	0
30/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,696.0000	1,749.0000	3.125	0	0	0
30/11/2005	JFRA	2007/05/03			jFra	7.6800	7.6890	0.117	0.0000	0.0000	0
30/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,990.0000	2,001.0000	0.553	0	0	0
30/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,550.0000	1,538.0000	(0.774)	0	0	0

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30/11/2005	JFRA	2007/08/02			jFra	7.5850	7.6670	1.081	0.0000	0.0000	0
30/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,807.0000	1,711.0000	(5.313)	0	0	0
30/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,015.0000	2,119.0000	5.161	0	0	0
30/11/2005	JFRA	2007/11/01			jFra	7.6920	7.6750	(0.221)	0.0000	0.0000	0
30/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,903.0000	1,922.0000	0.998	0	0	0
30/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,408.0000	2,383.0000	(1.038)	0	0	0
30/11/2005	JN02	2006/02/02			jNote	7.5070	7.5400	0.440	0.0000	0.0000	0
30/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,220.0000	2,002.0000	(9.820)	0	0	0
30/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	6,994.0000	7,376.0000	5.462	0	0	0
30/11/2005	JN05	2006/02/02			jNote	7.7170	7.7200	0.039	0.0000	0.0000	0
30/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	9,426.0000	9,293.0000	(1.411)	0	0	0
30/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	8,061.0000	8,053.0000	(0.099)	0	0	0
30/11/2005	JN10	2006/02/02			jNote	7.8290	7.8150	(0.179)	0.0000	0.0000	0
30/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	8,519.0000	8,078.0000	(5.177)	0	0	0
30/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	20,350.0000	20,880.0000	2.604	0	0	0
30/11/2005	JROD	2005/11/30			jRod	6.6630	6.7000	0.555	0.0000	0.0000	0
30/11/2005	JROD	2005/12/30			jRod	6.7240	6.7210	(0.045)	0.0000	0.0000	0
30/11/2005	JROD	2006/01/31			jRod	6.8980	6.8900	(0.116)	0.0000	0.0000	0
30/11/2005	JROD	2006/02/28			jRod	6.9150	7.0880	2.502	0.0000	0.0000	0
30/11/2005	JROD	2006/03/31			jRod	7.0200	7.0150	(0.071)	0.0000	0.0000	0
30/11/2005	JROD	2006/04/28			jRod	7.1100	7.1070	(0.042)	0.0000	0.0000	0
30/11/2005	JROD	2006/05/31			jRod	7.0460	7.2040	2.242	0.0000	0.0000	0
30/11/2005	JROD	2006/06/30			jRod	7.1140	7.1140	-	0.0000	0.0000	0

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30/11/2005	JROD	2006/07/31			jRod	7.1960	7.1970	0.014	0.0000	0.0000	0
30/11/2005	JROD	2006/08/31			jRod	7.1470	7.2880	1.973	0.0000	0.0000	0
30/11/2005	R153	2006/02/02			Bond Future	7.5410	7.5510	0.133	7.5700	7.5700	276
30/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	9,578.0000	9,739.0000	1.681	0	0	0
30/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	7,821.0000	7,555.0000	(3.401)	0	0	0
30/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	2,740.0000	2,776.0000	1.314	0	0	0
30/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	22,181.0000	21,788.0000	(1.772)	0	0	0
30/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	5,295.0000	5,379.0000	1.586	0	0	1
30/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	14,197.0000	13,853.0000	(2.423)	0	0	0
30/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	3,479.0000	3,310.0000	(4.858)	0	0	0
30/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	16,013.0000	16,272.0000	1.617	0	0	0
30/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	333.0000	302.0000	(9.309)	0	0	0
30/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	34,792.0000	35,189.0000	1.141	0	0	0
30/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	221.0000	218.0000	(1.357)	0	0	0
30/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	60,655.0000	60,225.0000	(0.709)	0	0	0
30/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	408.0000	406.0000	(0.490)	0	0	0
30/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	765.0000	766.0000	0.131	0	0	0
30/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	40,931.0000	40,505.0000	(1.041)	0	0	0
30/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	50,765.0000	50,335.0000	(0.847)	0	0	0
30/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	31,310.0000	30,894.0000	(1.329)	0	0	1
30/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	1,449.0000	1,460.0000	0.759	0	0	0
30/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	24,577.0000	24,925.0000	1.416	0	0	0
30/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,142.0000	1,063.0000	(6.918)	0	0	0
30/11/2005	R153	2006/05/04			Bond Future	7.5380	7.5490	0.146	0.0000	0.0000	0
30/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	25,197.0000	24,843.0000	(1.405)	0	0	0
30/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	13,340.0000	13,078.0000	(1.964)	0	0	0
30/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	6,611.0000	6,703.0000	1.392	0	0	0
30/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	10,168.0000	10,303.0000	1.328	0	0	0
30/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	18,742.0000	18,431.0000	(1.659)	0	0	0
30/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	3,529.0000	3,417.0000	(3.174)	0	0	0
30/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	14,885.0000	15,070.0000	1.243	0	0	0
30/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	36,095.0000	36,429.0000	0.925	0	0	0

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30/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	27,927.0000	28,216.0000	1.035	0	0	0
30/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	9,043.0000	8,833.0000	(2.322)	0	0	0
30/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	20,817.0000	21,054.0000	1.138	0	0	0
30/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	40,669.0000	40,258.0000	(1.011)	0	0	0
30/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	5,813.0000	5,655.0000	(2.718)	0	0	0
30/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	49,296.0000	48,868.0000	(0.868)	0	0	0
30/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	4,077.0000	4,136.0000	1.447	0	0	20
30/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	2,378.0000	2,413.0000	1.472	0	0	0
30/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	32,568.0000	32,181.0000	(1.188)	0	0	0
30/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	330.0000	335.0000	1.515	0	0	0
30/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	58,258.0000	57,821.0000	(0.750)	0	0	0
30/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	678.0000	688.0000	1.475	0	0	0
30/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	1,309.0000	1,328.0000	1.451	0	0	0
30/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	67,401.0000	66,959.0000	(0.656)	0	0	0
30/11/2005	R153	2006/08/03			Bond Future	7.5310	7.5420	0.146	0.0000	0.0000	0
30/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	28,251.0000	27,939.0000	(1.104)	0	0	0
30/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	10,402.0000	10,512.0000	1.057	0	0	0
30/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	17,037.0000	17,218.0000	1.062	0	0	0
30/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	15,845.0000	15,603.0000	(1.527)	0	0	0
30/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	13,320.0000	13,463.0000	1.074	0	0	0
30/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	21,698.0000	21,418.0000	(1.290)	0	0	0
30/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	43,494.0000	43,137.0000	(0.821)	0	0	0
30/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	8,473.0000	8,558.0000	1.003	0	0	0
30/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	10,842.0000	10,644.0000	(1.826)	0	0	0
30/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	27,442.0000	27,715.0000	0.995	0	0	0
30/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	35,699.0000	35,361.0000	(0.947)	0	0	0
30/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	21,702.0000	21,927.0000	1.037	0	0	0
30/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	6,815.0000	6,665.0000	(2.201)	0	0	0
30/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	6,988.0000	7,054.0000	0.944	0	0	0
30/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	59,718.0000	59,335.0000	(0.641)	0	0	0
30/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,932.0000	4,971.0000	0.791	0	0	0
30/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	51,528.0000	51,156.0000	(0.722)	0	0	0
30/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	5,835.0000	5,886.0000	0.874	0	0	0
30/11/2005	R157	2006/02/02			Bond Future	7.7590	7.7630	0.052	0.0000	0.0000	140

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30/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	1,681.0000	1,648.0000	(1.963)	0	0	0
30/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	81,046.0000	80,679.0000	(0.453)	0	0	0
30/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	62,977.0000	62,603.0000	(0.594)	0	0	0
30/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	3,035.0000	2,995.0000	(1.318)	0	0	0
30/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	939.0000	914.0000	(2.662)	0	0	0
30/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	29,852.0000	29,971.0000	0.399	0	0	0
30/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	99,339.0000	98,981.0000	(0.360)	0	0	0
30/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	117,436.0000	117,089.0000	(0.295)	0	0	0
30/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	380.0000	366.0000	(3.684)	0	0	0
30/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	8,032.0000	7,818.0000	(2.664)	0	0	0
30/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,856.0000	2,740.0000	(4.062)	0	0	0
30/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	46,181.0000	46,399.0000	0.472	0	0	0
30/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	150.0000	138.0000	(8.000)	0	0	0
30/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	684.0000	643.0000	(5.994)	0	0	0
30/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	65,962.0000	66,254.0000	0.443	0	0	0
30/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	87,836.0000	88,157.0000	0.365	0	0	0
30/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	17,830.0000	17,863.0000	0.185	0	0	0
30/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	17,080.0000	16,779.0000	(1.762)	0	0	0
30/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	29,821.0000	29,468.0000	(1.184)	0	0	0
30/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	5,523.0000	5,483.0000	(0.724)	0	0	250
30/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	45,643.0000	45,270.0000	(0.817)	0	0	250
30/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	9,928.0000	9,909.0000	(0.191)	0	0	0
30/11/2005	R157	2006/05/04			Bond Future	7.7680	7.7720	0.051	0.0000	0.0000	0
30/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	7,570.0000	7,557.0000	(0.172)	0	0	115
30/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	68,320.0000	68,563.0000	0.356	0	0	0
30/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,774.0000	3,691.0000	(2.199)	0	0	0
30/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	84,534.0000	84,195.0000	(0.401)	0	0	0
30/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	8,438.0000	8,299.0000	(1.647)	0	0	0
30/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	68,106.0000	67,777.0000	(0.483)	0	0	0
30/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	51,534.0000	51,721.0000	0.363	0	0	0
30/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	101,339.0000	100,995.0000	(0.339)	0	0	0
30/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	10,169.0000	10,166.0000	(0.030)	0	0	0
30/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	117,493.0000	117,150.0000	(0.292)	0	0	0
30/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	3,583.0000	3,567.0000	(0.447)	0	0	0
30/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	5,720.0000	5,702.0000	(0.315)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	37,767.0000	37,896.0000	0.342	0	0	0
30/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	52,407.0000	52,094.0000	(0.597)	0	0	0
30/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	13,878.0000	13,891.0000	0.094	0	0	0
30/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	15,694.0000	15,497.0000	(1.255)	0	0	50
30/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	37,821.0000	37,535.0000	(0.756)	0	0	0
30/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	19,091.0000	19,131.0000	0.210	0	0	0
30/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	27,075.0000	27,154.0000	0.292	0	0	0
30/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	25,607.0000	25,360.0000	(0.965)	0	0	0
30/11/2005	R157	2006/08/03			Bond Future	7.7730	7.7780	0.064	0.0000	0.0000	0
30/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	45,016.0000	45,189.0000	0.384	0	0	0
30/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	23,047.0000	22,822.0000	(0.976)	0	0	0
30/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	18,331.0000	18,371.0000	0.218	0	0	0
30/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	90,153.0000	89,779.0000	(0.415)	0	0	0
30/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	12,839.0000	12,851.0000	0.093	0	0	0
30/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	105,999.0000	105,613.0000	(0.364)	0	0	0
30/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	9,394.0000	9,399.0000	0.053	0	0	0
30/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	120,471.0000	120,078.0000	(0.326)	0	0	0
30/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	57,123.0000	57,345.0000	0.389	0	0	0
30/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	15,261.0000	15,285.0000	0.157	0	0	0
30/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	22,353.0000	22,416.0000	0.282	0	0	0
30/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	14,618.0000	14,442.0000	(1.204)	0	0	0
30/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	74,598.0000	74,240.0000	(0.480)	0	0	0
30/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	8,265.0000	8,142.0000	(1.488)	0	0	0
30/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	71,714.0000	71,989.0000	0.383	0	0	0
30/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	45,510.0000	45,203.0000	(0.675)	0	0	0
30/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	27,597.0000	27,688.0000	0.330	0	0	0
30/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	59,630.0000	59,294.0000	(0.563)	0	0	0
30/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	33,458.0000	33,189.0000	(0.804)	0	0	0
30/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	35,291.0000	35,420.0000	0.366	0	0	0
30/11/2005	R186	2006/02/02			Bond Future	7.4040	7.4090	0.068	0.0000	0.0000	0
30/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	34,196.0000	34,451.0000	0.746	0	0	0
30/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	30,283.0000	29,718.0000	(1.866)	0	0	0
30/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	13,772.0000	13,371.0000	(2.912)	0	0	0
30/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	17,788.0000	17,879.0000	0.512	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	8,461.0000	8,465.0000	0.047	0	0	0
30/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	52,666.0000	52,015.0000	(1.236)	0	0	0
30/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	168.0000	161.0000	(4.167)	0	0	0
30/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	186,524.0000	185,862.0000	(0.355)	0	0	0
30/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	503.0000	488.0000	(2.982)	0	0	0
30/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	78,841.0000	78,161.0000	(0.862)	0	0	0
30/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	4,083.0000	4,058.0000	(0.612)	0	0	0
30/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	160,461.0000	159,791.0000	(0.418)	0	0	0
30/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	982.0000	961.0000	(2.138)	0	0	0
30/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	58,998.0000	59,451.0000	0.768	0	0	0
30/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	1,980.0000	1,953.0000	(1.364)	0	0	0
30/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	125.0000	112.0000	(10.400)	0	0	0
30/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	127,127.0000	127,769.0000	0.505	0	0	0
30/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	821.0000	762.0000	(7.186)	0	0	0
30/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	133,570.0000	132,893.0000	(0.507)	0	0	0
30/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,390.0000	4,188.0000	(4.601)	0	0	0
30/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	90,935.0000	91,531.0000	0.655	0	0	0
30/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	106,183.0000	105,501.0000	(0.642)	0	0	0
30/11/2005	R186	2006/05/04			Bond Future	7.4010	7.4060	0.068	0.0000	0.0000	0
30/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	25,734.0000	25,352.0000	(1.484)	0	0	0
30/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	45,628.0000	45,897.0000	0.590	0	0	0
30/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	30,307.0000	30,473.0000	0.548	0	0	0
30/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	43,109.0000	42,624.0000	(1.125)	0	0	0
30/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	64,057.0000	63,498.0000	(0.873)	0	0	0
30/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	19,751.0000	19,843.0000	0.466	0	0	0
30/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	113,342.0000	112,707.0000	(0.560)	0	0	0
30/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	188,490.0000	187,829.0000	(0.351)	0	0	0
30/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	5,158.0000	5,017.0000	(2.734)	0	0	0
30/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	13,005.0000	12,744.0000	(2.007)	0	0	0
30/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	127,686.0000	128,268.0000	0.456	0	0	0
30/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	2,836.0000	2,827.0000	(0.317)	0	0	0
30/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,005.0000	1,936.0000	(3.441)	0	0	0
30/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	66,840.0000	67,231.0000	0.585	0	0	0
30/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	94,236.0000	94,746.0000	0.541	0	0	0
30/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	9,402.0000	9,418.0000	0.170	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
30/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	164,295.0000	163,636.0000	(0.401)	0	0	0
30/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	6,707.0000	6,708.0000	0.015	0	0	0
30/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	4,905.0000	4,898.0000	(0.143)	0	0	0
30/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	138,873.0000	138,222.0000	(0.469)	0	0	0
30/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	88,160.0000	87,553.0000	(0.689)	0	0	0
30/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	13,490.0000	13,534.0000	0.326	0	0	0
30/11/2005	R186	2006/08/03			Bond Future	7.3970	7.4020	0.068	0.0000	0.0000	0
30/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	35,026.0000	34,650.0000	(1.073)	0	0	0
30/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	20,551.0000	20,270.0000	(1.367)	0	0	0
30/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	54,264.0000	54,535.0000	0.499	0	0	0
30/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	17,712.0000	17,764.0000	0.294	0	0	0
30/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	121,509.0000	120,914.0000	(0.490)	0	0	0
30/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	146,115.0000	145,499.0000	(0.422)	0	0	0
30/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	73,486.0000	73,853.0000	0.499	0	0	0
30/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	14,254.0000	14,285.0000	0.217	0	0	0
30/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	73,615.0000	73,097.0000	(0.704)	0	0	0
30/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	5,371.0000	5,372.0000	0.019	0	0	0
30/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	29,086.0000	29,215.0000	0.444	0	0	0
30/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	11,731.0000	11,747.0000	0.136	0	0	0
30/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	98,149.0000	98,615.0000	0.475	0	0	0
30/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	170,667.0000	170,036.0000	(0.370)	0	0	0
30/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	215,656.0000	215,010.0000	(0.300)	0	0	0
30/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	193,082.0000	192,441.0000	(0.332)	0	0	0
30/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	52,984.0000	52,528.0000	(0.861)	0	0	0
30/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	8,017.0000	8,024.0000	0.087	0	0	0
30/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	39,751.0000	39,942.0000	0.480	0	0	0
30/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	10,236.0000	10,055.0000	(1.768)	0	0	0
30/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	97,141.0000	96,577.0000	(0.581)	0	0	0
30/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	22,439.0000	22,523.0000	0.374	0	0	0
30/11/2005	R194	2006/02/02			Bond Future	7.4070	7.4160	0.122	0.0000	0.0000	0
30/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	711.0000	717.0000	0.844	0	0	0
30/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	5,215.0000	5,302.0000	1.668	0	0	0
30/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,169.0000	2,080.0000	(4.103)	0	0	0
30/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	12,116.0000	11,948.0000	(1.387)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	30,303.0000	30,128.0000	(0.578)	0	0	0
30/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	29.0000	28.0000	(3.448)	0	0	0
30/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	25,687.0000	25,512.0000	(0.681)	0	0	0
30/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	750.0000	705.0000	(6.000)	0	0	0
30/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	8,672.0000	8,801.0000	1.488	0	0	0
30/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	16,514.0000	16,341.0000	(1.048)	0	0	0
30/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	12,990.0000	13,149.0000	1.224	0	0	0
30/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	162.0000	148.0000	(8.642)	0	0	0
30/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	17,793.0000	17,963.0000	0.955	0	0	0
30/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
30/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	22,730.0000	22,904.0000	0.766	0	0	0
30/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	31.0000	27.0000	(12.903)	0	0	0
30/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	350.0000	350.0000	-	0	0	0
30/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	88.0000	87.0000	(1.136)	0	0	0
30/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	21,072.0000	20,897.0000	(0.830)	0	0	0
30/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	176.0000	175.0000	(0.568)	0	0	0
30/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	1,414.0000	1,434.0000	1.414	0	0	0
30/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	8,031.0000	7,876.0000	(1.930)	0	0	0
30/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	2,847.0000	2,893.0000	1.616	0	0	0
30/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,646.0000	4,518.0000	(2.755)	0	0	0
30/11/2005	R194	2006/05/04			Bond Future	7.3810	7.3920	0.149	0.0000	0.0000	0
30/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	12,242.0000	12,081.0000	(1.315)	0	0	0
30/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,689.0000	1,718.0000	1.717	0	0	0
30/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	436.0000	441.0000	1.147	0	0	0
30/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	27,739.0000	27,555.0000	(0.663)	0	0	0
30/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	11,826.0000	11,977.0000	1.277	0	0	0
30/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	23,748.0000	23,566.0000	(0.766)	0	0	0
30/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	19,815.0000	19,994.0000	0.903	0	0	0
30/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	163.0000	153.0000	(6.135)	0	0	0
30/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	599.0000	606.0000	1.169	0	0	0
30/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	15,678.0000	15,846.0000	1.072	0	0	0
30/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	922.0000	884.0000	(4.121)	0	0	0
30/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	412.0000	391.0000	(5.097)	0	0	0
30/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	1,178.0000	1,196.0000	1.528	0	0	0
30/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	825.0000	837.0000	1.455	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	15,952.0000	15,781.0000	(1.072)	0	0	0
30/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,987.0000	5,865.0000	(2.038)	0	0	0
30/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	8,410.0000	8,536.0000	1.498	0	0	0
30/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,844.0000	1,781.0000	(3.416)	0	0	0
30/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	8,896.0000	8,752.0000	(1.619)	0	0	0
30/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	19,798.0000	19,620.0000	(0.899)	0	0	0
30/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	3,947.0000	4,014.0000	1.697	0	0	0
30/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	2,589.0000	2,633.0000	1.699	0	0	0
30/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,593.0000	3,499.0000	(2.616)	0	0	0
30/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	5,845.0000	5,939.0000	1.608	0	0	0
30/11/2005	R194	2006/08/03			Bond Future	7.3350	7.3490	0.191	0.0000	0.0000	0
30/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	15,810.0000	15,637.0000	(1.094)	0	0	0
30/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	8,281.0000	8,406.0000	1.509	0	0	0
30/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,271.0000	3,187.0000	(2.568)	0	0	0
30/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,127.0000	2,064.0000	(2.962)	0	0	0
30/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	10,898.0000	11,043.0000	1.331	0	0	0
30/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	2,292.0000	2,328.0000	1.571	0	0	0
30/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,333.0000	1,350.0000	1.275	0	0	0
30/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,851.0000	2,898.0000	1.649	0	0	0
30/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,893.0000	1,920.0000	1.426	0	0	0
30/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	12,700.0000	12,538.0000	(1.276)	0	0	0
30/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	19,063.0000	18,882.0000	(0.949)	0	0	0
30/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	25,753.0000	25,562.0000	(0.742)	0	0	0
30/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	22,371.0000	22,184.0000	(0.836)	0	0	0
30/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,567.0000	1,588.0000	1.340	0	0	0
30/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,339.0000	7,209.0000	(1.771)	0	0	0
30/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,883.0000	4,962.0000	1.618	0	0	0
30/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	9,891.0000	9,743.0000	(1.496)	0	0	0
30/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	6,378.0000	6,479.0000	1.584	0	0	0
30/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,110.0000	5,002.0000	(2.114)	0	0	0
30/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,730.0000	3,791.0000	1.635	0	0	0
30/11/2005	R201	2006/02/02			Bond Future	7.7260	7.7250	(0.013)	0.0000	0.0000	0
30/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	15,361.0000	15,283.0000	(0.508)	0	0	0
30/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	13,779.0000	13,635.0000	(1.045)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	7,822.0000	7,697.0000	(1.598)	0	0	0
30/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	66,302.0000	66,318.0000	0.024	0	0	0
30/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	25,707.0000	25,648.0000	(0.230)	0	0	0
30/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	876.0000	850.0000	(2.968)	0	0	0
30/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	50,203.0000	50,111.0000	(0.183)	0	0	0
30/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	67,221.0000	67,145.0000	(0.113)	0	0	0
30/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	231.0000	221.0000	(4.329)	0	0	0
30/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	85,061.0000	84,991.0000	(0.082)	0	0	0
30/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	48.0000	45.0000	(6.250)	0	0	0
30/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	3,071.0000	3,017.0000	(1.758)	0	0	0
30/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	2,504.0000	2,432.0000	(2.875)	0	0	0
30/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	35,087.0000	34,967.0000	(0.342)	0	0	0
30/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	4,439.0000	4,340.0000	(2.230)	0	0	0
30/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	807.0000	773.0000	(4.213)	0	0	0
30/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	80,757.0000	80,788.0000	0.038	0	0	0
30/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	1,411.0000	1,361.0000	(3.544)	0	0	0
30/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	38,304.0000	38,272.0000	(0.084)	0	0	0
30/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	95,052.0000	95,100.0000	0.050	0	0	0
30/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	52,036.0000	52,030.0000	(0.012)	0	0	0
30/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	339.0000	321.0000	(5.310)	0	0	0
30/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	22,787.0000	22,644.0000	(0.628)	0	0	0
30/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	7,738.0000	7,661.0000	(0.995)	0	0	0
30/11/2005	R201	2006/05/04			Bond Future	7.7340	7.7340	-	0.0000	0.0000	0
30/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	11,630.0000	11,561.0000	(0.593)	0	0	0
30/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	44,287.0000	44,219.0000	(0.154)	0	0	0
30/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	32,715.0000	32,644.0000	(0.217)	0	0	0
30/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	22,896.0000	22,824.0000	(0.314)	0	0	0
30/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	15,716.0000	15,645.0000	(0.452)	0	0	0
30/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	95,573.0000	95,534.0000	(0.041)	0	0	0
30/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	21,863.0000	21,791.0000	(0.329)	0	0	0
30/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	29,984.0000	29,918.0000	(0.220)	0	0	0
30/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	14,736.0000	14,669.0000	(0.455)	0	0	0
30/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,228.0000	3,189.0000	(1.208)	0	0	0
30/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	8,683.0000	8,620.0000	(0.726)	0	0	0
30/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	56,698.0000	56,635.0000	(0.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,016.0000	4,965.0000	(1.017)	0	0	0
30/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	69,635.0000	69,579.0000	(0.080)	0	0	0
30/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	82,869.0000	82,818.0000	(0.062)	0	0	0
30/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	6,557.0000	6,500.0000	(0.869)	0	0	0
30/11/2005	R201	2006/08/03			Bond Future	7.7400	7.7400	-	0.0000	0.0000	0
30/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	7,964.0000	7,918.0000	(0.578)	0	0	0
30/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	61,849.0000	61,791.0000	(0.094)	0	0	0
30/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	22,505.0000	22,446.0000	(0.262)	0	0	0
30/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	74,120.0000	74,064.0000	(0.076)	0	0	0
30/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	29,099.0000	29,041.0000	(0.199)	0	0	0
30/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	10,761.0000	10,708.0000	(0.493)	0	0	0
30/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	38,763.0000	38,703.0000	(0.155)	0	0	0
30/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	86,644.0000	86,590.0000	(0.062)	0	0	0
30/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	12,724.0000	12,668.0000	(0.440)	0	0	0
30/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	35,968.0000	35,913.0000	(0.153)	0	0	0
30/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	98,063.0000	98,017.0000	(0.047)	0	0	0
30/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	20,672.0000	20,618.0000	(0.261)	0	0	0
30/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	15,215.0000	15,157.0000	(0.381)	0	0	0
30/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	28,468.0000	28,410.0000	(0.204)	0	0	0
30/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	49,992.0000	49,933.0000	(0.118)	0	0	0
30/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	18,403.0000	18,344.0000	(0.321)	0	0	0
30/11/2005	R203	2006/02/02			Bond Future	7.7350	7.7390	0.052	0.0000	0.0000	11
30/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	41,488.0000	41,158.0000	(0.795)	0	0	0
30/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	2,507.0000	2,488.0000	(0.758)	0	0	0
30/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	13,958.0000	13,996.0000	0.272	0	0	0
30/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	44.0000	42.0000	(4.545)	0	0	0
30/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	15,122.0000	14,849.0000	(1.805)	0	0	0
30/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	26,776.0000	26,458.0000	(1.188)	0	0	0
30/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	92,354.0000	92,042.0000	(0.338)	0	0	0
30/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	25,708.0000	25,822.0000	0.443	0	0	0
30/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	75,178.0000	74,861.0000	(0.422)	0	0	0
30/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	60,128.0000	60,388.0000	0.432	0	0	0
30/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	909.0000	859.0000	(5.501)	0	0	0
30/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	208.0000	202.0000	(2.885)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	6,469.0000	6,462.0000	(0.108)	0	0	0
30/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,862.0000	2,749.0000	(3.948)	0	0	0
30/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	7,246.0000	7,050.0000	(2.705)	0	0	0
30/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	41,448.0000	41,645.0000	0.475	0	0	0
30/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	800.0000	786.0000	(1.750)	0	0	0
30/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	57,997.0000	57,673.0000	(0.559)	0	0	0
30/11/2005	R203	2006/05/04			Bond Future	7.7410	7.7460	0.065	0.0000	0.0000	0
30/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	64,335.0000	64,601.0000	0.413	0	0	0
30/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	5,515.0000	5,399.0000	(2.103)	0	0	0
30/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	9,694.0000	9,527.0000	(1.723)	0	0	0
30/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	92,025.0000	91,642.0000	(0.416)	0	0	0
30/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	15,823.0000	15,601.0000	(1.403)	0	0	0
30/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	47,115.0000	46,768.0000	(0.736)	0	0	0
30/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	48,188.0000	48,403.0000	0.446	0	0	0
30/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	34,485.0000	34,646.0000	0.467	0	0	0
30/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	9,118.0000	9,153.0000	0.384	0	0	0
30/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	23,448.0000	23,557.0000	0.465	0	0	0
30/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	1,359.0000	1,358.0000	(0.074)	0	0	0
30/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	15,071.0000	15,138.0000	0.445	0	0	0
30/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	34,642.0000	34,326.0000	(0.912)	0	0	0
30/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	24,136.0000	23,863.0000	(1.131)	0	0	0
30/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	61,154.0000	60,786.0000	(0.602)	0	0	0
30/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	5,173.0000	5,188.0000	0.290	0	0	0
30/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	76,278.0000	75,899.0000	(0.497)	0	0	0
30/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	2,745.0000	2,749.0000	0.146	0	0	0
30/11/2005	R203	2006/08/03			Bond Future	7.7440	7.7490	0.065	0.0000	0.0000	0
30/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	14,344.0000	14,403.0000	0.411	0	0	0
30/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	51,586.0000	51,268.0000	(0.616)	0	0	0
30/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	40,037.0000	39,748.0000	(0.722)	0	0	0
30/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	20,969.0000	21,057.0000	0.420	0	0	0
30/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	29,563.0000	29,686.0000	0.416	0	0	0
30/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	30,016.0000	29,761.0000	(0.850)	0	0	0
30/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	64,433.0000	64,093.0000	(0.528)	0	0	0
30/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	40,275.0000	40,437.0000	0.402	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	9,446.0000	9,483.0000	0.392	0	0	0
30/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	5,981.0000	6,002.0000	0.351	0	0	0
30/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	78,294.0000	77,939.0000	(0.453)	0	0	0
30/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	92,869.0000	92,504.0000	(0.393)	0	0	0
30/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	21,658.0000	21,443.0000	(0.993)	0	0	0
30/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	14,989.0000	14,815.0000	(1.161)	0	0	0
30/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	53,141.0000	53,344.0000	0.382	0	0	0
30/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	68,081.0000	68,324.0000	0.357	0	0	0
30/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	9,915.0000	9,781.0000	(1.351)	0	0	0
30/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	3,637.0000	3,648.0000	0.302	0	0	0
30/11/2005	R204	2006/02/02			Bond Future	7.7070	7.7120	0.065	0.0000	0.0000	0
30/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	30,016.0000	29,616.0000	(1.333)	0	0	0
30/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	6,360.0000	6,370.0000	0.157	0	0	0
30/11/2005	R204	2006/05/04			Bond Future	7.7130	7.7170	0.052	0.0000	0.0000	0
30/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	38,186.0000	37,900.0000	(0.749)	0	0	0
30/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	15,291.0000	15,328.0000	0.242	0	0	0
30/11/2005	R204	2006/08/03			Bond Future	7.7170	7.7220	0.065	0.0000	0.0000	0
30/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	43,915.0000	43,604.0000	(0.708)	0	0	0
30/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	21,612.0000	21,701.0000	0.412	0	0	0
30/11/2005	R207	2006/02/02			Bond Future	7.6760	7.6810	0.065	0.0000	0.0000	0
30/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	5,901.0000	5,906.0000	0.085	0	0	0
30/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	32,162.0000	31,754.0000	(1.269)	0	0	0
30/11/2005	R207	2006/05/04			Bond Future	7.6810	7.6870	0.078	0.0000	0.0000	0
30/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	14,643.0000	14,731.0000	0.601	0	0	0
30/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	40,244.0000	39,842.0000	(0.999)	0	0	0
30/11/2005	R207	2006/08/03			Bond Future	7.6850	7.6910	0.078	0.0000	0.0000	0
30/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	21,019.0000	21,133.0000	0.542	0	0	0
30/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	46,039.0000	45,668.0000	(0.806)	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:										2,320
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