



Derivatives High/Low Report

High/Low for 15/11/2005

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
15/11/2005	GOVI 2006/02/02			jGovi	230.8920	230.9870	0.041	0.0000	0.0000	506
15/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	30,407.0000	29,764.0000	(2.115)	0	0	0
15/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	39,327.0000	39,634.0000	0.781	0	0	0
15/11/2005	GOVI 2006/05/04			jGovi	235.3160	235.4180	0.043	0.0000	0.0000	195
15/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	65,100.0000	65,797.0000	1.071	0	0	0
15/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	11,940.0000	11,617.0000	(2.705)	0	0	0
15/11/2005	GOVI 2006/08/03			jGovi	239.8470	239.9540	0.045	0.0000	0.0000	0
15/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	8,265.0000	8,056.0000	(2.529)	0	0	0
15/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	106,735.0000	107,596.0000	0.807	0	0	0
15/11/2005	GOVI 2006/11/02			jGovi	244.4630	244.5730	0.045	0.0000	0.0000	0
15/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	4,771.0000	4,648.0000	(2.578)	0	0	0
15/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	149,401.0000	150,378.0000	0.654	0	0	0
15/11/2005	J152 2006/02/28			jSwap	7.2340	7.2410	0.097	0.0000	0.0000	0
15/11/2005	J153 2010/08/31			jSwap	7.7500	7.7390	(0.142)	0.0000	0.0000	0
15/11/2005	J157 2015/09/15			jSwap	8.0000	7.9960	(0.050)	0.0000	0.0000	0
15/11/2005	J186 2026/12/21			jSwap	7.6370	7.6210	(0.210)	0.0000	0.0000	0
15/11/2005	J194 2008/02/28			jSwap	7.5860	7.5810	(0.066)	0.0000	0.0000	0

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15/11/2005	J201	2014/12/22			jSwap	7.9190	7.9140	(0.063)	0.0000	0.0000	0
15/11/2005	J203	2017/09/15			jSwap	7.9510	7.9510	-	0.0000	0.0000	0
15/11/2005	J204	2018/12/21			jSwap	7.9060	7.9010	(0.063)	0.0000	0.0000	0
15/11/2005	J207	2020/01/15			jSwap	7.8900	7.8810	(0.114)	0.0000	0.0000	0
15/11/2005	JBAR	2005/03/16			jBar	7.2430	7.2500	0.097	0.0000	0.0000	0
15/11/2005	JFRA	2006/02/02			jFra	7.4520	7.4360	(0.215)	0.0000	0.0000	0
15/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	232.0000	242.0000	4.310	0	0	0
15/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	726.0000	698.0000	(3.857)	0	0	0
15/11/2005	JFRA	2006/05/04			jFra	7.6110	7.5650	(0.604)	0.0000	0.0000	0
15/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,802.0000	1,715.0000	(4.828)	0	0	0
15/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	307.0000	333.0000	8.469	0	0	0
15/11/2005	JFRA	2006/08/03			jFra	7.7950	7.7600	(0.449)	0.0000	0.0000	0
15/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	442.0000	462.0000	4.525	0	0	0
15/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,386.0000	2,321.0000	(2.724)	0	0	0
15/11/2005	JFRA	2006/11/02			jFra	7.8840	7.8620	(0.279)	0.0000	0.0000	0
15/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	596.0000	609.0000	2.181	0	0	0
15/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,757.0000	2,716.0000	(1.487)	0	0	0
15/11/2005	JFRA	2007/02/01			jFra	7.9570	7.9330	(0.302)	0.0000	0.0000	500
15/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,104.0000	1,125.0000	1.902	0	0	0
15/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,221.0000	2,184.0000	(1.666)	0	0	0
15/11/2005	JFRA	2007/05/03			jFra	8.0200	7.9870	(0.411)	0.0000	0.0000	0
15/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,222.0000	1,252.0000	2.455	0	0	0
15/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,493.0000	2,442.0000	(2.046)	0	0	0

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15/11/2005	JFRA	2007/08/02			jFra	7.9490	7.9840	0.440	0.0000	0.0000	0
15/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,530.0000	2,579.0000	1.937	0	0	0
15/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,433.0000	1,396.0000	(2.582)	0	0	0
15/11/2005	JFRA	2007/11/01			jFra	8.0510	8.0650	0.174	0.0000	0.0000	0
15/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,968.0000	2,989.0000	0.708	0	0	0
15/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,520.0000	1,504.0000	(1.053)	0	0	0
15/11/2005	JN02	2006/02/02			jNote	7.8340	7.8170	(0.217)	0.0000	0.0000	0
15/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,100.0000	1,135.0000	3.182	0	0	0
15/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	11,885.0000	11,621.0000	(2.221)	0	0	0
15/11/2005	JN05	2006/02/02			jNote	8.0140	8.0260	0.150	0.0000	0.0000	0
15/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,165.0000	4,950.0000	(4.163)	0	0	0
15/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	15,984.0000	16,261.0000	1.733	0	0	0
15/11/2005	JN10	2006/02/02			jNote	8.0820	8.1000	0.223	0.0000	0.0000	0
15/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	17,952.0000	18,544.0000	3.298	0	0	0
15/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	12,350.0000	11,716.0000	(5.134)	0	0	0
15/11/2005	JROD	2005/11/30			jRod	6.6790	6.6780	(0.015)	0.0000	0.0000	0
15/11/2005	JROD	2005/12/30			jRod	6.8130	6.8070	(0.088)	0.0000	0.0000	0
15/11/2005	JROD	2006/01/31			jRod	7.0530	7.0490	(0.057)	0.0000	0.0000	0
15/11/2005	JROD	2006/02/28			jRod	7.0090	7.0100	0.014	0.0000	0.0000	0
15/11/2005	JROD	2006/03/31			jRod	7.1190	7.1240	0.070	0.0000	0.0000	0
15/11/2005	JROD	2006/04/28			jRod	7.2180	7.2270	0.125	0.0000	0.0000	0
15/11/2005	JROD	2006/05/31			jRod	7.1290	7.1370	0.112	0.0000	0.0000	0
15/11/2005	JROD	2006/06/30			jRod	7.2180	7.2270	0.125	0.0000	0.0000	0

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15/11/2005	JROD	2006/07/31			jRod	7.3300	7.3390	0.123	0.0000	0.0000	0
15/11/2005	JROD	2006/08/31			jRod	7.2720	7.2780	0.083	0.0000	0.0000	0
15/11/2005	R153	2006/02/02			Bond Future	7.8150	7.8040	(0.141)	7.8100	7.8600	275
15/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	6,994.0000	6,757.0000	(3.389)	0	0	0
15/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	14,781.0000	15,009.0000	1.543	0	0	0
15/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	4,276.0000	4,105.0000	(3.999)	0	0	0
15/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	25,904.0000	25,475.0000	(1.656)	0	0	0
15/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	22,485.0000	22,778.0000	1.303	0	0	1
15/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	140.0000	143.0000	2.143	0	0	0
15/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,327.0000	4,413.0000	1.988	0	0	0
15/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	8,688.0000	8,841.0000	1.761	0	0	0
15/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	17,737.0000	17,357.0000	(2.142)	0	0	0
15/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	11,439.0000	11,128.0000	(2.719)	0	0	1
15/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	46,253.0000	45,790.0000	(1.001)	0	0	0
15/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	2,594.0000	2,473.0000	(4.665)	0	0	0
15/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	964.0000	908.0000	(5.809)	0	0	0
15/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	31,107.0000	31,452.0000	1.109	0	0	0
15/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	49,745.0000	50,155.0000	0.824	0	0	0
15/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	40,279.0000	40,661.0000	0.948	0	0	0
15/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	1,575.0000	1,493.0000	(5.206)	0	0	0
15/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	1,717.0000	1,753.0000	2.097	0	0	0
15/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	35,586.0000	35,132.0000	(1.276)	0	0	0
15/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	498.0000	509.0000	2.209	0	0	0
15/11/2005	R153	2006/05/04			Bond Future	7.8170	7.8040	(0.166)	0.0000	0.0000	0
15/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	7,497.0000	7,297.0000	(2.668)	0	0	20
15/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	24,720.0000	25,043.0000	1.307	0	0	0
15/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	18,522.0000	18,787.0000	1.431	0	0	0
15/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	11,204.0000	10,947.0000	(2.294)	0	0	0
15/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	16,018.0000	15,704.0000	(1.960)	0	0	0
15/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,201.0000	2,243.0000	1.908	0	0	0
15/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	13,325.0000	13,532.0000	1.553	0	0	0
15/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	46,035.0000	45,555.0000	(1.043)	0	0	0

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15/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,738.0000	3,808.0000	1.873	0	0	0
15/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	6,008.0000	6,115.0000	1.781	0	0	0
15/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	2,906.0000	2,803.0000	(3.544)	0	0	0
15/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	47,986.0000	48,441.0000	0.948	0	0	0
15/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	1,675.0000	1,607.0000	(4.060)	0	0	0
15/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	39,624.0000	40,044.0000	1.060	0	0	0
15/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	915.0000	873.0000	(4.590)	0	0	0
15/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	37,120.0000	36,668.0000	(1.218)	0	0	0
15/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	4,785.0000	4,638.0000	(3.072)	0	0	0
15/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	56,717.0000	57,198.0000	0.848	0	0	0
15/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	29,050.0000	28,635.0000	(1.429)	0	0	0
15/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	9,167.0000	9,320.0000	1.669	0	0	0
15/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	31,808.0000	32,183.0000	1.179	0	0	0
15/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	21,980.0000	21,612.0000	(1.674)	0	0	0
15/11/2005	R153	2006/08/03			Bond Future	7.8120	7.7980	(0.179)	0.0000	0.0000	0
15/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	22,163.0000	22,432.0000	1.214	0	0	0
15/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	16,469.0000	16,695.0000	1.372	0	0	0
15/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	18,827.0000	18,521.0000	(1.625)	0	0	0
15/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	15,049.0000	14,786.0000	(1.748)	0	0	0
15/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	35,826.0000	35,386.0000	(1.228)	0	0	0
15/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,463.0000	4,555.0000	2.061	0	0	0
15/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	7,533.0000	7,668.0000	1.792	0	0	0
15/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	8,700.0000	8,532.0000	(1.931)	0	0	0
15/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	51,449.0000	51,835.0000	0.750	0	0	0
15/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	7,399.0000	7,252.0000	(1.987)	0	0	0
15/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	10,338.0000	10,143.0000	(1.886)	0	0	0
15/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	36,108.0000	36,445.0000	0.933	0	0	0
15/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	43,657.0000	44,021.0000	0.834	0	0	0
15/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	28,901.0000	29,207.0000	1.059	0	0	0
15/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	29,129.0000	28,732.0000	(1.363)	0	0	0
15/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	12,411.0000	12,185.0000	(1.821)	0	0	0
15/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	11,556.0000	11,737.0000	1.566	0	0	0
15/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	23,484.0000	23,132.0000	(1.499)	0	0	0
15/11/2005	R157	2006/02/02			Bond Future	8.0290	8.0230	(0.075)	0.0000	0.0000	140

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15/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	5,305.0000	5,133.0000	(3.242)	0	0	0
15/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	1,679.0000	1,603.0000	(4.527)	0	0	0
15/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	48,266.0000	47,789.0000	(0.988)	0	0	0
15/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	4,186.0000	4,198.0000	0.287	0	0	0
15/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	46,145.0000	46,403.0000	0.559	0	0	0
15/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	8,464.0000	8,233.0000	(2.729)	0	0	0
15/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	96,475.0000	96,889.0000	0.429	0	0	0
15/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	62,409.0000	62,727.0000	0.510	0	0	0
15/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	3,332.0000	3,207.0000	(3.752)	0	0	0
15/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	66,920.0000	66,428.0000	(0.735)	0	0	0
15/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	79,472.0000	79,836.0000	0.458	0	0	0
15/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,334.0000	1,332.0000	(0.150)	0	0	0
15/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	87,825.0000	87,333.0000	(0.560)	0	0	0
15/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	287.0000	284.0000	(1.045)	0	0	0
15/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	9,858.0000	9,909.0000	0.517	0	0	0
15/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	110,010.0000	109,519.0000	(0.446)	0	0	0
15/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	63.0000	62.0000	(1.587)	0	0	0
15/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	32,869.0000	32,431.0000	(1.333)	0	0	0
15/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	13,501.0000	13,199.0000	(2.237)	0	0	250
15/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	21,204.0000	20,830.0000	(1.764)	0	0	0
15/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	18,837.0000	18,951.0000	0.605	0	0	0
15/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	31,361.0000	31,548.0000	0.596	0	0	250
15/11/2005	R157	2006/05/04			Bond Future	8.0400	8.0330	(0.087)	0.0000	0.0000	0
15/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	68,225.0000	68,566.0000	0.500	0	0	0
15/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	6,833.0000	6,695.0000	(2.020)	0	0	0
15/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	13,185.0000	12,967.0000	(1.653)	0	0	115
15/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	69,899.0000	69,385.0000	(0.735)	0	0	0
15/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	4,879.0000	4,923.0000	0.902	0	0	0
15/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	88,441.0000	87,901.0000	(0.611)	0	0	0
15/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	1,971.0000	1,989.0000	0.913	0	0	0
15/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	53,855.0000	53,381.0000	(0.880)	0	0	0
15/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	17,235.0000	17,370.0000	0.783	0	0	0
15/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	9,858.0000	9,942.0000	0.852	0	0	0
15/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	53,233.0000	53,530.0000	0.558	0	0	0
15/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	40,627.0000	40,203.0000	(1.044)	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
15/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	10,210.0000	10,029.0000	(1.773)	0	0	0
15/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	39,338.0000	39,586.0000	0.630	0	0	0
15/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	98,819.0000	99,238.0000	0.424	0	0	0
15/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	17,220.0000	16,959.0000	(1.516)	0	0	0
15/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	83,905.0000	84,282.0000	0.449	0	0	0
15/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	22,734.0000	22,423.0000	(1.368)	0	0	0
15/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	26,939.0000	27,131.0000	0.713	0	0	0
15/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	30,133.0000	29,767.0000	(1.215)	0	0	0
15/11/2005	R157	2006/08/03			Bond Future	8.0470	8.0400	(0.087)	0.0000	0.0000	0
15/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	48,068.0000	47,680.0000	(0.807)	0	0	0
15/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	24,653.0000	24,811.0000	0.641	0	0	0
15/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	16,216.0000	16,331.0000	0.709	0	0	0
15/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	60,911.0000	61,189.0000	0.456	0	0	0
15/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	59,767.0000	59,337.0000	(0.719)	0	0	0
15/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	26,226.0000	25,959.0000	(1.018)	0	0	0
15/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	14,099.0000	13,924.0000	(1.241)	0	0	0
15/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	22,021.0000	21,784.0000	(1.076)	0	0	0
15/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	9,728.0000	9,804.0000	0.781	0	0	0
15/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	75,330.0000	75,640.0000	0.412	0	0	0
15/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	103,594.0000	103,965.0000	0.358	0	0	0
15/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	90,236.0000	90,572.0000	0.372	0	0	0
15/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	18,658.0000	18,449.0000	(1.120)	0	0	0
15/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	90,163.0000	89,662.0000	(0.556)	0	0	0
15/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	73,815.0000	73,346.0000	(0.635)	0	0	0
15/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,132.0000	5,176.0000	0.857	0	0	0
15/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	34,828.0000	35,030.0000	0.580	0	0	0
15/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	38,498.0000	38,154.0000	(0.894)	0	0	0
15/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	47,317.0000	47,559.0000	0.511	0	0	0
15/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	31,622.0000	31,319.0000	(0.958)	0	0	0
15/11/2005	R186	2006/02/02			Bond Future	7.7040	7.6890	(0.195)	0.0000	0.0000	0
15/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	29,724.0000	30,592.0000	2.920	0	0	0
15/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	23,978.0000	22,964.0000	(4.229)	0	0	0
15/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	98,744.0000	100,324.0000	1.600	0	0	0
15/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	73,733.0000	75,149.0000	1.920	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
15/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	7,989.0000	7,522.0000	(5.846)	0	0	0
15/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	2,711.0000	2,515.0000	(7.230)	0	0	0
15/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	124,210.0000	125,897.0000	1.358	0	0	0
15/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	64,497.0000	62,853.0000	(2.549)	0	0	0
15/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	1,207.0000	1,105.0000	(8.451)	0	0	0
15/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	149,104.0000	150,885.0000	1.194	0	0	0
15/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	4,615.0000	4,312.0000	(6.566)	0	0	0
15/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	5,613.0000	5,852.0000	4.258	0	0	0
15/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	1,444.0000	1,516.0000	4.986	0	0	0
15/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	13,908.0000	13,205.0000	(5.055)	0	0	0
15/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	40,745.0000	39,386.0000	(3.335)	0	0	0
15/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	14,781.0000	15,305.0000	3.545	0	0	0
15/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	50,206.0000	51,386.0000	2.350	0	0	0
15/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	94,511.0000	92,701.0000	(1.915)	0	0	0
15/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	128,785.0000	126,915.0000	(1.452)	0	0	0
15/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	212.0000	224.0000	5.660	0	0	0
15/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	165,490.0000	163,610.0000	(1.136)	0	0	0
15/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	30.0000	32.0000	6.667	0	0	0
15/11/2005	R186	2006/05/04			Bond Future	7.7030	7.6870	(0.208)	0.0000	0.0000	0
15/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	42,050.0000	43,018.0000	2.302	0	0	0
15/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	36,216.0000	35,189.0000	(2.836)	0	0	0
15/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	153,744.0000	155,471.0000	1.123	0	0	0
15/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	98,510.0000	96,759.0000	(1.777)	0	0	0
15/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	6,203.0000	6,447.0000	3.934	0	0	0
15/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	14,013.0000	14,471.0000	3.268	0	0	0
15/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	129,627.0000	127,731.0000	(1.463)	0	0	0
15/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	164,885.0000	162,928.0000	(1.187)	0	0	0
15/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	6,563.0000	6,294.0000	(4.099)	0	0	0
15/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	2,077.0000	2,176.0000	4.766	0	0	0
15/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	72,379.0000	70,842.0000	(2.124)	0	0	0
15/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	732.0000	770.0000	5.191	0	0	0
15/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	51,741.0000	50,458.0000	(2.480)	0	0	0
15/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	26,071.0000	26,783.0000	2.731	0	0	0
15/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	10,414.0000	10,032.0000	(3.668)	0	0	0
15/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	131,331.0000	132,945.0000	1.229	0	0	0

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15/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	13,873.0000	13,387.0000	(3.503)	0	0	0
15/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	107,567.0000	109,076.0000	1.403	0	0	0
15/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	84,295.0000	85,665.0000	1.625	0	0	0
15/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	18,827.0000	18,202.0000	(3.320)	0	0	0
15/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	62,158.0000	63,349.0000	1.916	0	0	0
15/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	25,961.0000	25,157.0000	(3.097)	0	0	0
15/11/2005	R186	2006/08/03			Bond Future	7.7010	7.6840	(0.221)	0.0000	0.0000	0
15/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	60,463.0000	59,187.0000	(2.110)	0	0	0
15/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	35,211.0000	36,041.0000	2.357	0	0	0
15/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	79,312.0000	77,807.0000	(1.898)	0	0	0
15/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	45,863.0000	44,804.0000	(2.309)	0	0	0
15/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	94,103.0000	95,489.0000	1.473	0	0	0
15/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	102,914.0000	101,190.0000	(1.675)	0	0	0
15/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	21,589.0000	22,190.0000	2.784	0	0	0
15/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	51,907.0000	52,955.0000	2.019	0	0	0
15/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	28,791.0000	28,071.0000	(2.501)	0	0	0
15/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	9,707.0000	9,406.0000	(3.101)	0	0	0
15/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	23,376.0000	22,776.0000	(2.567)	0	0	0
15/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	131,452.0000	129,549.0000	(1.448)	0	0	0
15/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	181,507.0000	183,313.0000	0.995	0	0	0
15/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	116,751.0000	118,259.0000	1.292	0	0	0
15/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	13,826.0000	13,431.0000	(2.857)	0	0	0
15/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	19,337.0000	18,832.0000	(2.612)	0	0	0
15/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	139,788.0000	141,390.0000	1.146	0	0	0
15/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	160,405.0000	162,118.0000	1.068	0	0	0
15/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	5,053.0000	5,257.0000	4.037	0	0	0
15/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	11,493.0000	11,877.0000	3.341	0	0	0
15/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	36,026.0000	35,154.0000	(2.420)	0	0	0
15/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	72,242.0000	73,478.0000	1.711	0	0	0
15/11/2005	R194	2006/02/02			Bond Future	7.6730	7.6670	(0.078)	0.0000	0.0000	0
15/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	25,317.0000	25,422.0000	0.415	0	0	0
15/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	178.0000	168.0000	(5.618)	0	0	0
15/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	8,379.0000	8,436.0000	0.680	0	0	0
15/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	410.0000	391.0000	(4.634)	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
15/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	2,110.0000	2,052.0000	(2.749)	0	0	0
15/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	20,873.0000	20,970.0000	0.465	0	0	0
15/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	16,470.0000	16,557.0000	0.528	0	0	0
15/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	11.0000	11.0000	-	0	0	0
15/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	22,908.0000	22,793.0000	(0.502)	0	0	0
15/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	709.0000	681.0000	(3.949)	0	0	0
15/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	59.0000	58.0000	(1.695)	0	0	0
15/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	3,563.0000	3,486.0000	(2.161)	0	0	0
15/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	319.0000	319.0000	-	0	0	0
15/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	13,377.0000	13,262.0000	(0.860)	0	0	0
15/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,044.0000	5,082.0000	0.753	0	0	0
15/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	18,022.0000	17,906.0000	(0.644)	0	0	0
15/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
15/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	27,864.0000	27,748.0000	(0.416)	0	0	0
15/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,617.0000	2,636.0000	0.726	0	0	0
15/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	12,247.0000	12,322.0000	0.612	0	0	0
15/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	1,219.0000	1,178.0000	(3.363)	0	0	0
15/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	9,251.0000	9,141.0000	(1.189)	0	0	0
15/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	5,953.0000	5,857.0000	(1.613)	0	0	0
15/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,068.0000	1,074.0000	0.562	0	0	0
15/11/2005	R194	2006/05/04			Bond Future	7.6540	7.6460	(0.105)	0.0000	0.0000	0
15/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	932.0000	908.0000	(2.575)	0	0	0
15/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	3,186.0000	3,125.0000	(1.915)	0	0	0
15/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,066.0000	9,142.0000	0.838	0	0	0
15/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	23,563.0000	23,675.0000	0.475	0	0	0
15/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,247.0000	1,217.0000	(2.406)	0	0	0
15/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	6,226.0000	6,286.0000	0.964	0	0	0
15/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	15,975.0000	16,073.0000	0.613	0	0	0
15/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	1,673.0000	1,635.0000	(2.271)	0	0	0
15/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	458.0000	465.0000	1.528	0	0	0
15/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	20,129.0000	19,995.0000	(0.666)	0	0	0
15/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	4,590.0000	4,513.0000	(1.678)	0	0	0
15/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	191.0000	194.0000	1.571	0	0	0
15/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	24,394.0000	24,259.0000	(0.553)	0	0	0
15/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	19,724.0000	19,831.0000	0.542	0	0	0

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15/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	16,033.0000	15,904.0000	(0.805)	0	0	0
15/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	983.0000	997.0000	1.424	0	0	0
15/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	71.0000	72.0000	1.408	0	0	0
15/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,145.0000	2,172.0000	1.259	0	0	0
15/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	2,306.0000	2,258.0000	(2.082)	0	0	0
15/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	12,408.0000	12,497.0000	0.717	0	0	0
15/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	6,542.0000	6,448.0000	(1.437)	0	0	0
15/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	3,910.0000	3,953.0000	1.100	0	0	0
15/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	9,068.0000	8,959.0000	(1.202)	0	0	0
15/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	12,220.0000	12,098.0000	(0.998)	0	0	0
15/11/2005	R194	2006/08/03			Bond Future	7.6170	7.6060	(0.144)	0.0000	0.0000	0
15/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	11,333.0000	11,203.0000	(1.147)	0	0	0
15/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,131.0000	2,164.0000	1.549	0	0	0
15/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,332.0000	1,354.0000	1.652	0	0	0
15/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,551.0000	3,599.0000	1.352	0	0	0
15/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	14,294.0000	14,154.0000	(0.979)	0	0	0
15/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	10,030.0000	10,122.0000	0.917	0	0	0
15/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	9,011.0000	8,896.0000	(1.276)	0	0	0
15/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	4,374.0000	4,302.0000	(1.646)	0	0	0
15/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	15,937.0000	16,047.0000	0.690	0	0	0
15/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	3,559.0000	3,498.0000	(1.714)	0	0	0
15/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,105.0000	2,066.0000	(1.853)	0	0	0
15/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	12,885.0000	12,987.0000	0.792	0	0	0
15/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	22,333.0000	22,457.0000	0.555	0	0	0
15/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	19,079.0000	19,197.0000	0.618	0	0	0
15/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	5,580.0000	5,494.0000	(1.541)	0	0	0
15/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	2,959.0000	2,906.0000	(1.791)	0	0	0
15/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,549.0000	7,627.0000	1.033	0	0	0
15/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,467.0000	2,422.0000	(1.824)	0	0	0
15/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,370.0000	5,434.0000	1.192	0	0	0
15/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	7,107.0000	7,007.0000	(1.407)	0	0	0
15/11/2005	R201	2006/02/02			Bond Future	8.0000	7.9940	(0.075)	0.0000	0.0000	0
15/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	25,468.0000	25,124.0000	(1.351)	0	0	0
15/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	10,729.0000	10,491.0000	(2.218)	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
15/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	26,710.0000	26,860.0000	0.562	0	0	0
15/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,166.0000	9,209.0000	0.469	0	0	0
15/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	1,438.0000	1,375.0000	(4.381)	0	0	0
15/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	2,783.0000	2,681.0000	(3.665)	0	0	0
15/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	64,848.0000	65,133.0000	0.439	0	0	0
15/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	67,606.0000	67,215.0000	(0.578)	0	0	0
15/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	394.0000	391.0000	(0.761)	0	0	0
15/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	104.0000	102.0000	(1.923)	0	0	0
15/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	102,920.0000	102,532.0000	(0.377)	0	0	0
15/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	22.0000	22.0000	-	0	0	0
15/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,520.0000	1,518.0000	(0.132)	0	0	0
15/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	51,421.0000	51,032.0000	(0.757)	0	0	0
15/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,218.0000	4,229.0000	0.261	0	0	0
15/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	16,623.0000	16,329.0000	(1.769)	0	0	0
15/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	37,151.0000	36,775.0000	(1.012)	0	0	0
15/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	4,352.0000	4,214.0000	(3.171)	0	0	0
15/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	16,623.0000	16,716.0000	0.559	0	0	0
15/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	51,358.0000	51,608.0000	0.487	0	0	0
15/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	78,267.0000	78,591.0000	0.414	0	0	0
15/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	6,852.0000	6,667.0000	(2.700)	0	0	0
15/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	38,499.0000	38,702.0000	0.527	0	0	0
15/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	84,979.0000	84,590.0000	(0.458)	0	0	0
15/11/2005	R201	2006/05/04			Bond Future	8.0100	8.0040	(0.075)	0.0000	0.0000	0
15/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	68,974.0000	69,216.0000	0.351	0	0	0
15/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	5,987.0000	5,880.0000	(1.787)	0	0	0
15/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	80,701.0000	80,974.0000	0.338	0	0	0
15/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	11,175.0000	11,013.0000	(1.450)	0	0	0
15/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	8,752.0000	8,615.0000	(1.565)	0	0	0
15/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	56,622.0000	56,840.0000	0.385	0	0	0
15/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	32,474.0000	32,181.0000	(0.902)	0	0	0
15/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	44,791.0000	44,980.0000	0.422	0	0	0
15/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	14,406.0000	14,216.0000	(1.319)	0	0	0
15/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	18,718.0000	18,496.0000	(1.186)	0	0	0
15/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	9,639.0000	9,693.0000	0.560	0	0	0
15/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	33,745.0000	33,902.0000	0.465	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
15/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	15,875.0000	15,961.0000	0.542	0	0	0
15/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	42,519.0000	42,194.0000	(0.764)	0	0	0
15/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	24,445.0000	24,188.0000	(1.051)	0	0	0
15/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	23,813.0000	23,935.0000	0.512	0	0	0
15/11/2005	R201	2006/08/03			Bond Future	8.0190	8.0120	(0.087)	0.0000	0.0000	0
15/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	14,846.0000	14,942.0000	0.647	0	0	0
15/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	25,821.0000	25,580.0000	(0.933)	0	0	0
15/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	39,977.0000	40,170.0000	0.483	0	0	0
15/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	47,574.0000	47,238.0000	(0.706)	0	0	0
15/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	29,993.0000	30,155.0000	0.540	0	0	0
15/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	31,169.0000	30,898.0000	(0.869)	0	0	0
15/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	21,762.0000	21,891.0000	0.593	0	0	0
15/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	73,950.0000	74,214.0000	0.357	0	0	0
15/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	15,500.0000	15,332.0000	(1.084)	0	0	0
15/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	84,493.0000	84,784.0000	0.344	0	0	0
15/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	18,200.0000	18,010.0000	(1.044)	0	0	0
15/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	11,828.0000	11,686.0000	(1.201)	0	0	0
15/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	21,576.0000	21,363.0000	(0.987)	0	0	0
15/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	38,563.0000	38,260.0000	(0.786)	0	0	0
15/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	62,163.0000	62,406.0000	0.391	0	0	0
15/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	50,777.0000	50,997.0000	0.433	0	0	0
15/11/2005	R203	2006/02/02			Bond Future	7.9970	7.9970	-	0.0000	0.0000	0
15/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	8,014.0000	7,927.0000	(1.086)	0	0	0
15/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	26,915.0000	26,827.0000	(0.327)	0	0	0
15/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	8,263.0000	8,174.0000	(1.077)	0	0	0
15/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	42,214.0000	42,150.0000	(0.152)	0	0	0
15/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	3,671.0000	3,607.0000	(1.743)	0	0	0
15/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	60,037.0000	60,001.0000	(0.060)	0	0	0
15/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,372.0000	1,336.0000	(2.624)	0	0	0
15/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	27,179.0000	27,090.0000	(0.327)	0	0	0
15/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	424.0000	408.0000	(3.774)	0	0	0
15/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	79,723.0000	79,707.0000	(0.020)	0	0	0
15/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	40,670.0000	40,608.0000	(0.152)	0	0	0
15/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	56,243.0000	56,208.0000	(0.062)	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
15/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	439.0000	423.0000	(3.645)	0	0	0
15/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	3,552.0000	3,490.0000	(1.745)	0	0	0
15/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	1,353.0000	1,318.0000	(2.587)	0	0	0
15/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	72,670.0000	72,654.0000	(0.022)	0	0	0
15/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	15,714.0000	15,615.0000	(0.630)	0	0	0
15/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	15,941.0000	15,842.0000	(0.621)	0	0	0
15/11/2005	R203	2006/05/04			Bond Future	8.0050	8.0040	(0.012)	0.0000	0.0000	0
15/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	59,601.0000	59,615.0000	0.023	0	0	0
15/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	6,011.0000	5,951.0000	(0.998)	0	0	0
15/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	46,211.0000	46,207.0000	(0.009)	0	0	0
15/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	3,346.0000	3,304.0000	(1.255)	0	0	0
15/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	10,173.0000	10,095.0000	(0.767)	0	0	0
15/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	74,069.0000	74,101.0000	0.043	0	0	0
15/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	35,484.0000	35,370.0000	(0.321)	0	0	0
15/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	16,229.0000	16,189.0000	(0.246)	0	0	0
15/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	82,055.0000	81,955.0000	(0.122)	0	0	0
15/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	10,212.0000	10,173.0000	(0.382)	0	0	0
15/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	48,818.0000	48,704.0000	(0.234)	0	0	0
15/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	64,448.0000	64,339.0000	(0.169)	0	0	0
15/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	6,011.0000	5,977.0000	(0.566)	0	0	0
15/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,292.0000	3,266.0000	(0.790)	0	0	0
15/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	34,317.0000	34,296.0000	(0.061)	0	0	0
15/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	16,263.0000	16,168.0000	(0.584)	0	0	0
15/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	24,261.0000	24,227.0000	(0.140)	0	0	0
15/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	24,634.0000	24,526.0000	(0.438)	0	0	0
15/11/2005	R203	2006/08/03			Bond Future	8.0090	8.0090	-	0.0000	0.0000	0
15/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,580.0000	6,544.0000	(0.547)	0	0	0
15/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	84,476.0000	84,439.0000	(0.044)	0	0	0
15/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	10,240.0000	10,195.0000	(0.439)	0	0	0
15/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	41,002.0000	40,946.0000	(0.137)	0	0	0
15/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	15,232.0000	15,180.0000	(0.341)	0	0	0
15/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	10,259.0000	10,216.0000	(0.419)	0	0	0
15/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	62,843.0000	62,799.0000	(0.070)	0	0	0
15/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	15,262.0000	15,212.0000	(0.328)	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
15/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	50,520.0000	50,469.0000	(0.101)	0	0	0
15/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	68,121.0000	68,077.0000	(0.065)	0	0	0
15/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	53,579.0000	53,527.0000	(0.097)	0	0	0
15/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	21,725.0000	21,669.0000	(0.258)	0	0	0
15/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	76,153.0000	76,118.0000	(0.046)	0	0	0
15/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	6,651.0000	6,615.0000	(0.541)	0	0	0
15/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	29,800.0000	29,743.0000	(0.191)	0	0	0
15/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	30,462.0000	30,404.0000	(0.190)	0	0	0
15/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	39,438.0000	39,383.0000	(0.139)	0	0	0
15/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	21,926.0000	21,870.0000	(0.255)	0	0	0
15/11/2005	R204	2006/02/02			Bond Future	7.9740	7.9680	(0.075)	0.0000	0.0000	0
15/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	15,869.0000	15,538.0000	(2.086)	0	0	0
15/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	17,938.0000	18,086.0000	0.825	0	0	0
15/11/2005	R204	2006/05/04			Bond Future	7.9810	7.9750	(0.075)	0.0000	0.0000	0
15/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	25,264.0000	24,963.0000	(1.191)	0	0	0
15/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	26,758.0000	26,929.0000	0.639	0	0	0
15/11/2005	R204	2006/08/03			Bond Future	7.9860	7.9800	(0.075)	0.0000	0.0000	0
15/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	32,670.0000	32,852.0000	0.557	0	0	0
15/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	31,582.0000	31,298.0000	(0.899)	0	0	0
15/11/2005	R207	2006/02/02			Bond Future	7.9470	7.9380	(0.113)	0.0000	0.0000	0
15/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	15,131.0000	14,701.0000	(2.842)	0	0	0
15/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	19,360.0000	19,650.0000	1.498	0	0	0
15/11/2005	R207	2006/05/04			Bond Future	7.9550	7.9450	(0.126)	0.0000	0.0000	0
15/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	28,128.0000	28,477.0000	1.241	0	0	0
15/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	24,573.0000	24,130.0000	(1.803)	0	0	0
15/11/2005	R207	2006/08/03			Bond Future	7.9600	7.9500	(0.126)	0.0000	0.0000	0
15/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	34,153.0000	34,510.0000	1.045	0	0	0
15/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	31,025.0000	30,598.0000	(1.376)	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:										2,253
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