



Derivatives High/Low Report

High/Low for 16/11/2005

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
16/11/2005	GOVI 2006/02/02			jGovi	230.9870	231.1980	0.091	0.0000	0.0000	506
16/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	29,764.0000	28,613.0000	(3.867)	0	0	0
16/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	39,634.0000	40,593.0000	2.420	0	0	0
16/11/2005	GOVI 2006/05/04			jGovi	235.4180	235.6440	0.096	0.0000	0.0000	195
16/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	65,797.0000	67,449.0000	2.511	0	0	0
16/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	11,617.0000	11,009.0000	(5.234)	0	0	0
16/11/2005	GOVI 2006/08/03			jGovi	239.9540	240.1950	0.100	0.0000	0.0000	0
16/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	8,056.0000	7,654.0000	(4.990)	0	0	0
16/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	107,596.0000	109,604.0000	1.866	0	0	0
16/11/2005	GOVI 2006/11/02			jGovi	244.5730	244.8290	0.105	0.0000	0.0000	0
16/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	4,648.0000	4,403.0000	(5.271)	0	0	0
16/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	150,378.0000	152,693.0000	1.539	0	0	0
16/11/2005	J152 2006/02/28			jSwap	7.2410	7.2410	-	0.0000	0.0000	0
16/11/2005	J153 2010/08/31			jSwap	7.7390	7.7230	(0.207)	0.0000	0.0000	0
16/11/2005	J157 2015/09/15			jSwap	7.9960	7.9790	(0.213)	0.0000	0.0000	0
16/11/2005	J186 2026/12/21			jSwap	7.6210	7.5900	(0.407)	0.0000	0.0000	0
16/11/2005	J194 2008/02/28			jSwap	7.5810	7.5730	(0.106)	0.0000	0.0000	0

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16/11/2005	J201	2014/12/22			jSwap	7.9140	7.8990	(0.190)	0.0000	0.0000	0
16/11/2005	J203	2017/09/15			jSwap	7.9510	7.9300	(0.264)	0.0000	0.0000	0
16/11/2005	J204	2018/12/21			jSwap	7.9010	7.8820	(0.240)	0.0000	0.0000	0
16/11/2005	J207	2020/01/15			jSwap	7.8810	7.8620	(0.241)	0.0000	0.0000	0
16/11/2005	JBAR	2005/03/16			jBar	7.2500	7.2500	-	0.0000	0.0000	0
16/11/2005	JFRA	2006/02/02			jFra	7.4360	7.4470	0.148	0.0000	0.0000	0
16/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	242.0000	231.0000	(4.545)	0	0	0
16/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	698.0000	713.0000	2.149	0	0	0
16/11/2005	JFRA	2006/05/04			jFra	7.5650	7.5310	(0.449)	0.0000	0.0000	0
16/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,715.0000	1,652.0000	(3.673)	0	0	0
16/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	333.0000	353.0000	6.006	0	0	0
16/11/2005	JFRA	2006/08/03			jFra	7.7600	7.7410	(0.245)	0.0000	0.0000	0
16/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	462.0000	473.0000	2.381	0	0	0
16/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,321.0000	2,285.0000	(1.551)	0	0	0
16/11/2005	JFRA	2006/11/02			jFra	7.8620	7.8450	(0.216)	0.0000	0.0000	0
16/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	609.0000	618.0000	1.478	0	0	0
16/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,716.0000	2,685.0000	(1.141)	0	0	0
16/11/2005	JFRA	2007/02/01			jFra	7.9330	7.9340	0.013	0.0000	0.0000	500
16/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,125.0000	1,122.0000	(0.267)	0	0	0
16/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,184.0000	2,183.0000	(0.046)	0	0	0
16/11/2005	JFRA	2007/05/03			jFra	7.9870	7.9750	(0.150)	0.0000	0.0000	0
16/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,252.0000	1,262.0000	0.799	0	0	0
16/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,442.0000	2,423.0000	(0.778)	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
16/11/2005	JFRA	2007/08/02			jFra	7.9840	8.0240	0.501	0.0000	0.0000	0
16/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,579.0000	2,636.0000	2.210	0	0	0
16/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,396.0000	1,356.0000	(2.865)	0	0	0
16/11/2005	JFRA	2007/11/01			jFra	8.0650	8.0330	(0.397)	0.0000	0.0000	0
16/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,989.0000	2,937.0000	(1.740)	0	0	0
16/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,504.0000	1,536.0000	2.128	0	0	0
16/11/2005	JN02	2006/02/02			jNote	7.8170	7.8090	(0.102)	0.0000	0.0000	0
16/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,135.0000	1,143.0000	0.705	0	0	0
16/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	11,621.0000	11,481.0000	(1.205)	0	0	0
16/11/2005	JN05	2006/02/02			jNote	8.0260	8.0070	(0.237)	0.0000	0.0000	0
16/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	4,950.0000	5,149.0000	4.020	0	0	0
16/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	16,261.0000	15,685.0000	(3.542)	0	0	0
16/11/2005	JN10	2006/02/02			jNote	8.1000	8.0670	(0.407)	0.0000	0.0000	0
16/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	18,544.0000	17,206.0000	(7.215)	0	0	0
16/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	11,716.0000	12,627.0000	7.776	0	0	0
16/11/2005	JROD	2005/11/30			jRod	6.6780	6.6750	(0.045)	0.0000	0.0000	0
16/11/2005	JROD	2005/12/30			jRod	6.8070	6.7900	(0.250)	0.0000	0.0000	0
16/11/2005	JROD	2006/01/31			jRod	7.0490	7.0350	(0.199)	0.0000	0.0000	0
16/11/2005	JROD	2006/02/28			jRod	7.0100	7.0080	(0.029)	0.0000	0.0000	0
16/11/2005	JROD	2006/03/31			jRod	7.1240	7.1250	0.014	0.0000	0.0000	0
16/11/2005	JROD	2006/04/28			jRod	7.2270	7.2260	(0.014)	0.0000	0.0000	0
16/11/2005	JROD	2006/05/31			jRod	7.1370	7.1330	(0.056)	0.0000	0.0000	0
16/11/2005	JROD	2006/06/30			jRod	7.2270	7.2220	(0.069)	0.0000	0.0000	0

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16/11/2005	JROD	2006/07/31			jRod	7.3390	7.3340	(0.068)	0.0000	0.0000	0
16/11/2005	JROD	2006/08/31			jRod	7.2780	7.2750	(0.041)	0.0000	0.0000	0
16/11/2005	R153	2006/02/02			Bond Future	7.8040	7.7870	(0.218)	7.7900	7.7900	273
16/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	6,757.0000	6,432.0000	(4.810)	0	0	0
16/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	15,009.0000	15,403.0000	2.625	0	0	0
16/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	4,105.0000	3,876.0000	(5.579)	0	0	0
16/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	25,475.0000	24,833.0000	(2.520)	0	0	0
16/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	22,778.0000	23,269.0000	2.156	0	0	1
16/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	143.0000	150.0000	4.895	0	0	0
16/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,413.0000	4,577.0000	3.716	0	0	0
16/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	8,841.0000	9,119.0000	3.144	0	0	0
16/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	17,357.0000	16,802.0000	(3.198)	0	0	0
16/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	11,128.0000	10,686.0000	(3.972)	0	0	1
16/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	45,790.0000	45,078.0000	(1.555)	0	0	0
16/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	2,473.0000	2,318.0000	(6.268)	0	0	0
16/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	908.0000	839.0000	(7.599)	0	0	0
16/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	31,452.0000	32,016.0000	1.793	0	0	0
16/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	50,155.0000	50,805.0000	1.296	0	0	0
16/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	40,661.0000	41,277.0000	1.515	0	0	0
16/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	1,493.0000	1,389.0000	(6.966)	0	0	0
16/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	1,753.0000	1,830.0000	4.392	0	0	0
16/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	35,132.0000	34,439.0000	(1.973)	0	0	0
16/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	509.0000	535.0000	5.108	0	0	0
16/11/2005	R153	2006/05/04			Bond Future	7.8040	7.7840	(0.256)	0.0000	0.0000	0
16/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	7,297.0000	7,016.0000	(3.851)	0	0	20
16/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	25,043.0000	25,565.0000	2.084	0	0	0
16/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	18,787.0000	19,224.0000	2.326	0	0	0
16/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	10,947.0000	10,580.0000	(3.353)	0	0	0
16/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	15,704.0000	15,248.0000	(2.904)	0	0	0
16/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,243.0000	2,323.0000	3.567	0	0	0
16/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	13,532.0000	13,880.0000	2.572	0	0	0
16/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	45,555.0000	44,831.0000	(1.589)	0	0	0

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16/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,808.0000	3,934.0000	3.309	0	0	0
16/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	6,115.0000	6,303.0000	3.074	0	0	0
16/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	2,803.0000	2,663.0000	(4.995)	0	0	0
16/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	48,441.0000	49,154.0000	1.472	0	0	0
16/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	1,607.0000	1,517.0000	(5.600)	0	0	0
16/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	40,044.0000	40,707.0000	1.656	0	0	0
16/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	873.0000	818.0000	(6.300)	0	0	0
16/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	36,668.0000	35,991.0000	(1.846)	0	0	0
16/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	4,638.0000	4,434.0000	(4.398)	0	0	0
16/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	57,198.0000	57,946.0000	1.308	0	0	0
16/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	28,635.0000	28,020.0000	(2.148)	0	0	0
16/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	9,320.0000	9,584.0000	2.833	0	0	0
16/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	32,183.0000	32,782.0000	1.861	0	0	0
16/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	21,612.0000	21,071.0000	(2.503)	0	0	0
16/11/2005	R153	2006/08/03			Bond Future	7.7980	7.7750	(0.295)	0.0000	0.0000	0
16/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	22,432.0000	22,902.0000	2.095	0	0	0
16/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	16,695.0000	17,094.0000	2.390	0	0	0
16/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	18,521.0000	18,045.0000	(2.570)	0	0	0
16/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	14,786.0000	14,381.0000	(2.739)	0	0	0
16/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	35,386.0000	34,681.0000	(1.992)	0	0	0
16/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,555.0000	4,725.0000	3.732	0	0	0
16/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	7,668.0000	7,912.0000	3.182	0	0	0
16/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	8,532.0000	8,281.0000	(2.942)	0	0	0
16/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	51,835.0000	52,493.0000	1.269	0	0	0
16/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	7,252.0000	7,036.0000	(2.978)	0	0	0
16/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	10,143.0000	9,850.0000	(2.889)	0	0	0
16/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	36,445.0000	37,027.0000	1.597	0	0	0
16/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	44,021.0000	44,644.0000	1.415	0	0	0
16/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	29,207.0000	29,737.0000	1.815	0	0	0
16/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	28,732.0000	28,101.0000	(2.196)	0	0	0
16/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	12,185.0000	11,841.0000	(2.823)	0	0	0
16/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	11,737.0000	12,059.0000	2.743	0	0	0
16/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	23,132.0000	22,580.0000	(2.386)	0	0	0
16/11/2005	R157	2006/02/02			Bond Future	8.0230	8.0070	(0.199)	0.0000	0.0000	140

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16/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	5,133.0000	4,838.0000	(5.747)	0	0	0
16/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	1,603.0000	1,484.0000	(7.424)	0	0	0
16/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	47,789.0000	46,641.0000	(2.402)	0	0	0
16/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	4,198.0000	4,355.0000	3.740	0	0	0
16/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	46,403.0000	47,289.0000	1.909	0	0	0
16/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	8,233.0000	7,812.0000	(5.114)	0	0	0
16/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	96,889.0000	98,076.0000	1.225	0	0	0
16/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	62,727.0000	63,738.0000	1.612	0	0	0
16/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	3,207.0000	3,004.0000	(6.330)	0	0	0
16/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	66,428.0000	65,179.0000	(1.880)	0	0	0
16/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	79,836.0000	80,939.0000	1.382	0	0	0
16/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,332.0000	1,389.0000	4.279	0	0	0
16/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	87,333.0000	86,040.0000	(1.481)	0	0	0
16/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	284.0000	297.0000	4.577	0	0	0
16/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	9,909.0000	10,230.0000	3.239	0	0	0
16/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	109,519.0000	108,216.0000	(1.190)	0	0	0
16/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	62.0000	65.0000	4.839	0	0	0
16/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	32,431.0000	31,446.0000	(3.037)	0	0	0
16/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	13,199.0000	12,613.0000	(4.440)	0	0	250
16/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	20,830.0000	20,047.0000	(3.759)	0	0	0
16/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	18,951.0000	19,475.0000	2.765	0	0	0
16/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	31,548.0000	32,269.0000	2.285	0	0	250
16/11/2005	R157	2006/05/04			Bond Future	8.0330	8.0150	(0.224)	0.0000	0.0000	0
16/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	68,566.0000	69,575.0000	1.472	0	0	0
16/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	6,695.0000	6,438.0000	(3.839)	0	0	0
16/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	12,967.0000	12,539.0000	(3.301)	0	0	115
16/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	69,385.0000	68,133.0000	(1.804)	0	0	0
16/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	4,923.0000	5,108.0000	3.758	0	0	0
16/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	87,901.0000	86,553.0000	(1.534)	0	0	0
16/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	1,989.0000	2,078.0000	4.475	0	0	0
16/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	53,381.0000	52,261.0000	(2.098)	0	0	0
16/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	17,370.0000	17,843.0000	2.723	0	0	0
16/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	9,942.0000	10,259.0000	3.188	0	0	0
16/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	53,530.0000	54,437.0000	1.694	0	0	0
16/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	40,203.0000	39,240.0000	(2.395)	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
16/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	10,029.0000	9,682.0000	(3.460)	0	0	0
16/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	39,586.0000	40,367.0000	1.973	0	0	0
16/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	99,238.0000	100,418.0000	1.189	0	0	0
16/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	16,959.0000	16,429.0000	(3.125)	0	0	0
16/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	84,282.0000	85,373.0000	1.294	0	0	0
16/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	22,423.0000	21,768.0000	(2.921)	0	0	0
16/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	27,131.0000	27,766.0000	2.340	0	0	0
16/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	29,767.0000	28,965.0000	(2.694)	0	0	0
16/11/2005	R157	2006/08/03			Bond Future	8.0400	8.0200	(0.249)	0.0000	0.0000	0
16/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	47,680.0000	46,699.0000	(2.057)	0	0	0
16/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	24,811.0000	25,390.0000	2.334	0	0	0
16/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	16,331.0000	16,771.0000	2.694	0	0	0
16/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	61,189.0000	62,130.0000	1.538	0	0	0
16/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	59,337.0000	58,216.0000	(1.889)	0	0	0
16/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	25,959.0000	25,338.0000	(2.392)	0	0	0
16/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	13,924.0000	13,548.0000	(2.700)	0	0	0
16/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	21,784.0000	21,251.0000	(2.447)	0	0	0
16/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	9,804.0000	10,111.0000	3.131	0	0	0
16/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	75,640.0000	76,667.0000	1.358	0	0	0
16/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	103,965.0000	105,149.0000	1.139	0	0	0
16/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	90,572.0000	91,672.0000	1.215	0	0	0
16/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	18,449.0000	17,989.0000	(2.493)	0	0	0
16/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	89,662.0000	88,292.0000	(1.528)	0	0	0
16/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	73,346.0000	72,092.0000	(1.710)	0	0	0
16/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,176.0000	5,366.0000	3.671	0	0	0
16/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	35,030.0000	35,745.0000	2.041	0	0	0
16/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	38,154.0000	37,308.0000	(2.217)	0	0	0
16/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	47,559.0000	48,396.0000	1.760	0	0	0
16/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	31,319.0000	30,595.0000	(2.312)	0	0	0
16/11/2005	R186	2006/02/02			Bond Future	7.6890	7.6580	(0.403)	0.0000	0.0000	0
16/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	30,592.0000	32,640.0000	6.695	0	0	0
16/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	22,964.0000	21,108.0000	(8.082)	0	0	0
16/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	100,324.0000	103,738.0000	3.403	0	0	0
16/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	75,149.0000	78,269.0000	4.152	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
16/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	7,522.0000	6,740.0000	(10.396)	0	0	0
16/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	2,515.0000	2,210.0000	(12.127)	0	0	0
16/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	125,897.0000	129,494.0000	2.857	0	0	0
16/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	62,853.0000	59,589.0000	(5.193)	0	0	0
16/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	1,105.0000	951.0000	(13.937)	0	0	0
16/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	150,885.0000	154,634.0000	2.485	0	0	0
16/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	4,312.0000	3,823.0000	(11.340)	0	0	0
16/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	5,852.0000	6,492.0000	10.936	0	0	0
16/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	1,516.0000	1,729.0000	14.050	0	0	0
16/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	13,205.0000	11,975.0000	(9.315)	0	0	0
16/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	39,386.0000	36,789.0000	(6.594)	0	0	0
16/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	15,305.0000	16,611.0000	8.533	0	0	0
16/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	51,386.0000	54,059.0000	5.202	0	0	0
16/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	92,701.0000	89,010.0000	(3.982)	0	0	0
16/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	126,915.0000	123,051.0000	(3.045)	0	0	0
16/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	224.0000	265.0000	18.304	0	0	0
16/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	163,610.0000	159,713.0000	(2.382)	0	0	0
16/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	32.0000	38.0000	18.750	0	0	0
16/11/2005	R186	2006/05/04			Bond Future	7.6870	7.6550	(0.416)	0.0000	0.0000	0
16/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	43,018.0000	45,125.0000	4.898	0	0	0
16/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	35,189.0000	33,291.0000	(5.394)	0	0	0
16/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	155,471.0000	159,024.0000	2.285	0	0	0
16/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	96,759.0000	93,331.0000	(3.543)	0	0	0
16/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	6,447.0000	7,024.0000	8.950	0	0	0
16/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	14,471.0000	15,518.0000	7.235	0	0	0
16/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	127,731.0000	123,970.0000	(2.944)	0	0	0
16/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	162,928.0000	159,020.0000	(2.399)	0	0	0
16/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	6,294.0000	5,842.0000	(7.181)	0	0	0
16/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	2,176.0000	2,420.0000	11.213	0	0	0
16/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	70,842.0000	67,884.0000	(4.175)	0	0	0
16/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	770.0000	867.0000	12.597	0	0	0
16/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	50,458.0000	48,036.0000	(4.800)	0	0	0
16/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	26,783.0000	28,367.0000	5.914	0	0	0
16/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	10,032.0000	9,379.0000	(6.509)	0	0	0
16/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	132,945.0000	136,297.0000	2.521	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
16/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	13,387.0000	12,539.0000	(6.335)	0	0	0
16/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	109,076.0000	112,233.0000	2.894	0	0	0
16/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	85,665.0000	88,562.0000	3.382	0	0	0
16/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	18,202.0000	17,093.0000	(6.093)	0	0	0
16/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	63,349.0000	65,899.0000	4.025	0	0	0
16/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	25,157.0000	23,702.0000	(5.784)	0	0	0
16/11/2005	R186	2006/08/03			Bond Future	7.6840	7.6500	(0.442)	0.0000	0.0000	0
16/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	59,187.0000	56,757.0000	(4.106)	0	0	0
16/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	36,041.0000	37,841.0000	4.994	0	0	0
16/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	77,807.0000	74,901.0000	(3.735)	0	0	0
16/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	44,804.0000	42,817.0000	(4.435)	0	0	0
16/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	95,489.0000	98,402.0000	3.051	0	0	0
16/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	101,190.0000	97,822.0000	(3.328)	0	0	0
16/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	22,190.0000	23,515.0000	5.971	0	0	0
16/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	52,955.0000	55,198.0000	4.236	0	0	0
16/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	28,071.0000	26,753.0000	(4.695)	0	0	0
16/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	9,406.0000	8,881.0000	(5.582)	0	0	0
16/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	22,776.0000	21,693.0000	(4.755)	0	0	0
16/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	129,549.0000	125,788.0000	(2.903)	0	0	0
16/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	183,313.0000	187,017.0000	2.021	0	0	0
16/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	118,259.0000	121,406.0000	2.661	0	0	0
16/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	13,431.0000	12,736.0000	(5.175)	0	0	0
16/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	18,832.0000	17,932.0000	(4.779)	0	0	0
16/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	141,390.0000	144,720.0000	2.355	0	0	0
16/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	162,118.0000	165,652.0000	2.180	0	0	0
16/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	5,257.0000	5,726.0000	8.921	0	0	0
16/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	11,877.0000	12,738.0000	7.249	0	0	0
16/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	35,154.0000	33,540.0000	(4.591)	0	0	0
16/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	73,478.0000	76,093.0000	3.559	0	0	0
16/11/2005	R194	2006/02/02			Bond Future	7.6670	7.6590	(0.104)	0.0000	0.0000	0
16/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	25,422.0000	25,566.0000	0.566	0	0	0
16/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	168.0000	158.0000	(5.952)	0	0	0
16/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	8,436.0000	8,522.0000	1.019	0	0	0
16/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	391.0000	370.0000	(5.371)	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
16/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	2,052.0000	1,984.0000	(3.314)	0	0	0
16/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	20,970.0000	21,103.0000	0.634	0	0	0
16/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	16,557.0000	16,679.0000	0.737	0	0	0
16/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	11.0000	11.0000	-	0	0	0
16/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	22,793.0000	22,639.0000	(0.676)	0	0	0
16/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	681.0000	650.0000	(4.552)	0	0	0
16/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	3,486.0000	3,393.0000	(2.668)	0	0	0
16/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	58.0000	59.0000	1.724	0	0	0
16/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	319.0000	323.0000	1.254	0	0	0
16/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,082.0000	5,143.0000	1.200	0	0	0
16/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	13,262.0000	13,112.0000	(1.131)	0	0	0
16/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	17,906.0000	17,752.0000	(0.860)	0	0	0
16/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
16/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	27,748.0000	27,594.0000	(0.555)	0	0	0
16/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,636.0000	2,670.0000	1.290	0	0	0
16/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	12,322.0000	12,429.0000	0.868	0	0	0
16/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	1,178.0000	1,131.0000	(3.990)	0	0	0
16/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	9,141.0000	9,001.0000	(1.532)	0	0	0
16/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	5,857.0000	5,737.0000	(2.049)	0	0	0
16/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,074.0000	1,088.0000	1.304	0	0	0
16/11/2005	R194	2006/05/04			Bond Future	7.6460	7.6340	(0.157)	0.0000	0.0000	0
16/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	908.0000	877.0000	(3.414)	0	0	0
16/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	3,125.0000	3,042.0000	(2.656)	0	0	0
16/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,142.0000	9,264.0000	1.335	0	0	0
16/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	23,675.0000	23,850.0000	0.739	0	0	0
16/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	6,286.0000	6,384.0000	1.559	0	0	0
16/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,217.0000	1,178.0000	(3.205)	0	0	0
16/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	16,073.0000	16,228.0000	0.964	0	0	0
16/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	1,635.0000	1,586.0000	(2.997)	0	0	0
16/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	465.0000	478.0000	2.796	0	0	0
16/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	4,513.0000	4,407.0000	(2.349)	0	0	0
16/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	19,995.0000	19,796.0000	(0.995)	0	0	0
16/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	194.0000	200.0000	3.093	0	0	0
16/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	24,259.0000	24,056.0000	(0.837)	0	0	0
16/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	19,831.0000	19,997.0000	0.837	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
16/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	15,904.0000	15,712.0000	(1.207)	0	0	0
16/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	997.0000	1,023.0000	2.608	0	0	0
16/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	72.0000	74.0000	2.778	0	0	0
16/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,172.0000	2,220.0000	2.210	0	0	0
16/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	2,258.0000	2,193.0000	(2.879)	0	0	0
16/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	12,497.0000	12,637.0000	1.120	0	0	0
16/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	6,448.0000	6,316.0000	(2.047)	0	0	0
16/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	3,953.0000	4,026.0000	1.847	0	0	0
16/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	8,959.0000	8,802.0000	(1.752)	0	0	0
16/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	12,098.0000	11,919.0000	(1.480)	0	0	0
16/11/2005	R194	2006/08/03			Bond Future	7.6060	7.5890	(0.224)	0.0000	0.0000	0
16/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	11,203.0000	11,009.0000	(1.732)	0	0	0
16/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,164.0000	2,222.0000	2.680	0	0	0
16/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,354.0000	1,394.0000	2.954	0	0	0
16/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,599.0000	3,680.0000	2.251	0	0	0
16/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	14,154.0000	13,941.0000	(1.505)	0	0	0
16/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	10,122.0000	10,270.0000	1.462	0	0	0
16/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	8,896.0000	8,725.0000	(1.922)	0	0	0
16/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	4,302.0000	4,199.0000	(2.394)	0	0	0
16/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	16,047.0000	16,226.0000	1.115	0	0	0
16/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	3,498.0000	3,411.0000	(2.487)	0	0	0
16/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,066.0000	2,012.0000	(2.614)	0	0	0
16/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	12,987.0000	13,152.0000	1.271	0	0	0
16/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	22,457.0000	22,655.0000	0.882	0	0	0
16/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	5,494.0000	5,371.0000	(2.239)	0	0	0
16/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	19,197.0000	19,387.0000	0.990	0	0	0
16/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,627.0000	7,755.0000	1.678	0	0	0
16/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	2,906.0000	2,833.0000	(2.512)	0	0	0
16/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,422.0000	2,360.0000	(2.560)	0	0	0
16/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,434.0000	5,539.0000	1.932	0	0	0
16/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	7,007.0000	6,860.0000	(2.098)	0	0	0
16/11/2005	R201	2006/02/02			Bond Future	7.9940	7.9780	(0.200)	0.0000	0.0000	0
16/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	25,124.0000	24,364.0000	(3.025)	0	0	0
16/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	10,491.0000	10,035.0000	(4.347)	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
16/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	26,860.0000	27,437.0000	2.148	0	0	0
16/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,209.0000	9,483.0000	2.975	0	0	0
16/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	1,375.0000	1,276.0000	(7.200)	0	0	0
16/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	16,329.0000	15,724.0000	(3.705)	0	0	0
16/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	2,681.0000	2,516.0000	(6.154)	0	0	0
16/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	65,133.0000	66,002.0000	1.334	0	0	0
16/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	16,716.0000	17,146.0000	2.572	0	0	0
16/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	67,215.0000	66,198.0000	(1.513)	0	0	0
16/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	391.0000	407.0000	4.092	0	0	0
16/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	102.0000	106.0000	3.922	0	0	0
16/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	102,532.0000	101,498.0000	(1.008)	0	0	0
16/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	22.0000	22.0000	-	0	0	0
16/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,518.0000	1,577.0000	3.887	0	0	0
16/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	51,032.0000	50,056.0000	(1.913)	0	0	0
16/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,229.0000	4,374.0000	3.429	0	0	0
16/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	36,775.0000	35,886.0000	(2.417)	0	0	0
16/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	4,214.0000	3,978.0000	(5.600)	0	0	0
16/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	51,608.0000	52,406.0000	1.546	0	0	0
16/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	78,591.0000	79,526.0000	1.190	0	0	0
16/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	6,667.0000	6,335.0000	(4.980)	0	0	0
16/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	38,702.0000	39,404.0000	1.814	0	0	0
16/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	84,590.0000	83,560.0000	(1.218)	0	0	0
16/11/2005	R201	2006/05/04			Bond Future	8.0040	7.9860	(0.225)	0.0000	0.0000	0
16/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	69,216.0000	70,072.0000	1.237	0	0	0
16/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	5,880.0000	5,666.0000	(3.639)	0	0	0
16/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	80,974.0000	81,898.0000	1.141	0	0	0
16/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	11,013.0000	10,667.0000	(3.142)	0	0	0
16/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	8,615.0000	8,332.0000	(3.285)	0	0	0
16/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	56,840.0000	57,633.0000	1.395	0	0	0
16/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	32,181.0000	31,436.0000	(2.315)	0	0	0
16/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	44,980.0000	45,695.0000	1.590	0	0	0
16/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	18,496.0000	17,980.0000	(2.790)	0	0	0
16/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	14,216.0000	13,793.0000	(2.976)	0	0	0
16/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	33,902.0000	34,524.0000	1.835	0	0	0
16/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	9,693.0000	9,970.0000	2.858	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
16/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	15,961.0000	16,356.0000	2.475	0	0	0
16/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	24,188.0000	23,563.0000	(2.584)	0	0	0
16/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	42,194.0000	41,332.0000	(2.043)	0	0	0
16/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	23,935.0000	24,449.0000	2.147	0	0	0
16/11/2005	R201	2006/08/03			Bond Future	8.0120	7.9930	(0.237)	0.0000	0.0000	0
16/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	25,580.0000	25,036.0000	(2.127)	0	0	0
16/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	14,942.0000	15,292.0000	2.342	0	0	0
16/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	40,170.0000	40,802.0000	1.573	0	0	0
16/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	47,238.0000	46,411.0000	(1.751)	0	0	0
16/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	30,155.0000	30,701.0000	1.811	0	0	0
16/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	30,898.0000	30,268.0000	(2.039)	0	0	0
16/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	21,891.0000	22,340.0000	2.051	0	0	0
16/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	74,214.0000	75,038.0000	1.110	0	0	0
16/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	15,332.0000	14,979.0000	(2.302)	0	0	0
16/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	84,784.0000	85,670.0000	1.045	0	0	0
16/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	18,010.0000	17,604.0000	(2.254)	0	0	0
16/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	11,686.0000	11,395.0000	(2.490)	0	0	0
16/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	21,363.0000	20,894.0000	(2.195)	0	0	0
16/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	38,260.0000	37,532.0000	(1.903)	0	0	0
16/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	62,406.0000	63,177.0000	1.235	0	0	0
16/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	50,997.0000	51,704.0000	1.386	0	0	0
16/11/2005	R203	2006/02/02			Bond Future	7.9970	7.9760	(0.263)	0.0000	0.0000	0
16/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	7,927.0000	7,362.0000	(7.128)	0	0	0
16/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	26,827.0000	27,853.0000	3.825	0	0	0
16/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	15,615.0000	14,748.0000	(5.552)	0	0	0
16/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	15,842.0000	16,565.0000	4.564	0	0	0
16/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	8,174.0000	8,609.0000	5.322	0	0	0
16/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	42,150.0000	40,777.0000	(3.257)	0	0	0
16/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	3,607.0000	3,824.0000	6.016	0	0	0
16/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	60,001.0000	58,499.0000	(2.503)	0	0	0
16/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,336.0000	1,424.0000	6.587	0	0	0
16/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	27,090.0000	25,935.0000	(4.264)	0	0	0
16/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	408.0000	437.0000	7.108	0	0	0
16/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	79,707.0000	78,146.0000	(1.958)	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
16/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	40,608.0000	41,885.0000	3.145	0	0	0
16/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	56,208.0000	57,652.0000	2.569	0	0	0
16/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	423.0000	366.0000	(13.475)	0	0	0
16/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	3,490.0000	3,178.0000	(8.940)	0	0	0
16/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	1,318.0000	1,172.0000	(11.077)	0	0	0
16/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	72,654.0000	74,187.0000	2.110	0	0	0
16/11/2005	R203	2006/05/04			Bond Future	8.0040	7.9810	(0.287)	0.0000	0.0000	0
16/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	34,296.0000	35,318.0000	2.980	0	0	0
16/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	59,615.0000	60,992.0000	2.310	0	0	0
16/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	5,951.0000	5,610.0000	(5.730)	0	0	0
16/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	46,207.0000	47,421.0000	2.627	0	0	0
16/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	3,304.0000	3,089.0000	(6.507)	0	0	0
16/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	16,168.0000	15,472.0000	(4.305)	0	0	0
16/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	10,095.0000	9,592.0000	(4.983)	0	0	0
16/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	24,227.0000	25,041.0000	3.360	0	0	0
16/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	74,101.0000	75,603.0000	2.027	0	0	0
16/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	24,526.0000	23,622.0000	(3.686)	0	0	0
16/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	35,370.0000	34,260.0000	(3.138)	0	0	0
16/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	16,189.0000	16,797.0000	3.756	0	0	0
16/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	81,955.0000	80,401.0000	(1.896)	0	0	0
16/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	10,173.0000	10,596.0000	4.158	0	0	0
16/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	48,704.0000	47,410.0000	(2.657)	0	0	0
16/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	64,339.0000	62,896.0000	(2.243)	0	0	0
16/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,977.0000	6,251.0000	4.584	0	0	0
16/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,266.0000	3,429.0000	4.991	0	0	0
16/11/2005	R203	2006/08/03			Bond Future	8.0090	7.9840	(0.312)	0.0000	0.0000	0
16/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,544.0000	6,822.0000	4.248	0	0	0
16/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	29,743.0000	30,634.0000	2.996	0	0	0
16/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	30,404.0000	29,456.0000	(3.118)	0	0	0
16/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	39,383.0000	40,452.0000	2.714	0	0	0
16/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	84,439.0000	82,877.0000	(1.850)	0	0	0
16/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	10,195.0000	10,595.0000	3.923	0	0	0
16/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	21,870.0000	21,099.0000	(3.525)	0	0	0
16/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	40,946.0000	39,820.0000	(2.750)	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
16/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	15,180.0000	15,727.0000	3.603	0	0	0
16/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	10,216.0000	9,764.0000	(4.424)	0	0	0
16/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	62,799.0000	64,187.0000	2.210	0	0	0
16/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	15,212.0000	14,610.0000	(3.957)	0	0	0
16/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	50,469.0000	51,707.0000	2.453	0	0	0
16/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	68,077.0000	66,637.0000	(2.115)	0	0	0
16/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	53,527.0000	52,234.0000	(2.416)	0	0	0
16/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	21,669.0000	22,382.0000	3.290	0	0	0
16/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	76,118.0000	77,633.0000	1.990	0	0	0
16/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	6,615.0000	6,290.0000	(4.913)	0	0	0
16/11/2005	R204	2006/02/02			Bond Future	7.9680	7.9470	(0.264)	0.0000	0.0000	0
16/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	15,538.0000	14,662.0000	(5.638)	0	0	0
16/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	18,086.0000	18,885.0000	4.418	0	0	0
16/11/2005	R204	2006/05/04			Bond Future	7.9750	7.9520	(0.288)	0.0000	0.0000	0
16/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	24,963.0000	24,034.0000	(3.722)	0	0	0
16/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	26,929.0000	27,815.0000	3.290	0	0	0
16/11/2005	R204	2006/08/03			Bond Future	7.9800	7.9560	(0.301)	0.0000	0.0000	0
16/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	32,852.0000	33,778.0000	2.819	0	0	0
16/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	31,298.0000	30,354.0000	(3.016)	0	0	0
16/11/2005	R207	2006/02/02			Bond Future	7.9380	7.9160	(0.277)	0.0000	0.0000	0
16/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	14,701.0000	13,823.0000	(5.972)	0	0	0
16/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	19,650.0000	20,537.0000	4.514	0	0	0
16/11/2005	R207	2006/05/04			Bond Future	7.9450	7.9220	(0.289)	0.0000	0.0000	0
16/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	28,477.0000	29,396.0000	3.227	0	0	0
16/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	24,130.0000	23,223.0000	(3.759)	0	0	0
16/11/2005	R207	2006/08/03			Bond Future	7.9500	7.9260	(0.302)	0.0000	0.0000	0
16/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	34,510.0000	35,467.0000	2.773	0	0	0
16/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	30,598.0000	29,669.0000	(3.036)	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:										2,251
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