



Derivatives High/Low Report

High/Low for 17/11/2005

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
17/11/2005	GOVI	2006/02/02			jGovi	231.1980	231.6500	0.196	0.0000	0.0000	506
17/11/2005	GOVI	2006/02/02	230.00	Put	jGovi	28,613.0000	26,467.0000	(7.500)	0	0	0
17/11/2005	GOVI	2006/02/02	230.00	Call	jGovi	40,593.0000	42,967.0000	5.848	0	0	0
17/11/2005	GOVI	2006/05/04			jGovi	235.6440	236.0940	0.191	0.0000	0.0000	195
17/11/2005	GOVI	2006/05/04	230.00	Call	jGovi	67,449.0000	70,872.0000	5.075	0	0	0
17/11/2005	GOVI	2006/05/04	230.00	Put	jGovi	11,009.0000	9,932.0000	(9.783)	0	0	0
17/11/2005	GOVI	2006/08/03			jGovi	240.1950	240.6390	0.185	0.0000	0.0000	0
17/11/2005	GOVI	2006/08/03	230.00	Put	jGovi	7,654.0000	6,988.0000	(8.701)	0	0	0
17/11/2005	GOVI	2006/08/03	230.00	Call	jGovi	109,604.0000	113,378.0000	3.443	0	0	0
17/11/2005	GOVI	2006/11/02			jGovi	244.8290	245.2600	0.176	0.0000	0.0000	0
17/11/2005	GOVI	2006/11/02	230.00	Put	jGovi	4,403.0000	4,031.0000	(8.449)	0	0	0
17/11/2005	GOVI	2006/11/02	230.00	Call	jGovi	152,693.0000	156,631.0000	2.579	0	0	0
17/11/2005	J152	2006/02/28			jSwap	7.2410	7.2370	(0.055)	0.0000	0.0000	0
17/11/2005	J153	2010/08/31			jSwap	7.7230	7.6840	(0.505)	0.0000	0.0000	0
17/11/2005	J157	2015/09/15			jSwap	7.9790	7.9460	(0.414)	0.0000	0.0000	0
17/11/2005	J186	2026/12/21			jSwap	7.5900	7.5390	(0.672)	0.0000	0.0000	0
17/11/2005	J194	2008/02/28			jSwap	7.5730	7.5400	(0.436)	0.0000	0.0000	0

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17/11/2005	J201	2014/12/22			jSwap	7.8990	7.8660	(0.418)	0.0000	0.0000	0
17/11/2005	J203	2017/09/15			jSwap	7.9300	7.9010	(0.366)	0.0000	0.0000	0
17/11/2005	J204	2018/12/21			jSwap	7.8820	7.8530	(0.368)	0.0000	0.0000	0
17/11/2005	J207	2020/01/15			jSwap	7.8620	7.8310	(0.394)	0.0000	0.0000	0
17/11/2005	JBAR	2005/03/16			jBar	7.2500	7.2500	-	0.0000	0.0000	0
17/11/2005	JFRA	2006/02/02			jFra	7.4470	7.4360	(0.148)	0.0000	0.0000	0
17/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	231.0000	237.0000	2.597	0	0	0
17/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	713.0000	693.0000	(2.805)	0	0	0
17/11/2005	JFRA	2006/05/04			jFra	7.5310	7.5110	(0.266)	0.0000	0.0000	0
17/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,652.0000	1,615.0000	(2.240)	0	0	0
17/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	353.0000	364.0000	3.116	0	0	0
17/11/2005	JFRA	2006/08/03			jFra	7.7410	7.7030	(0.491)	0.0000	0.0000	0
17/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	473.0000	496.0000	4.863	0	0	0
17/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,285.0000	2,216.0000	(3.020)	0	0	0
17/11/2005	JFRA	2006/11/02			jFra	7.8450	7.8050	(0.510)	0.0000	0.0000	0
17/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	618.0000	645.0000	4.369	0	0	0
17/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,685.0000	2,613.0000	(2.682)	0	0	0
17/11/2005	JFRA	2007/02/01			jFra	7.9340	7.8760	(0.731)	0.0000	0.0000	500
17/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,122.0000	1,178.0000	4.991	0	0	0
17/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,183.0000	2,097.0000	(3.940)	0	0	0
17/11/2005	JFRA	2007/05/03			jFra	7.9750	7.9450	(0.376)	0.0000	0.0000	0
17/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,262.0000	1,290.0000	2.219	0	0	0
17/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,423.0000	2,378.0000	(1.857)	0	0	0

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17/11/2005	JFRA	2007/08/02			jFra	8.0240	7.8740	(1.869)	0.0000	0.0000	0
17/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,636.0000	2,419.0000	(8.232)	0	0	0
17/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,356.0000	1,505.0000	10.988	0	0	0
17/11/2005	JFRA	2007/11/01			jFra	8.0330	8.0260	(0.087)	0.0000	0.0000	0
17/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,937.0000	2,925.0000	(0.409)	0	0	0
17/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,536.0000	1,542.0000	0.391	0	0	0
17/11/2005	JN02	2006/02/02			jNote	7.8090	7.7660	(0.551)	0.0000	0.0000	0
17/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,143.0000	1,276.0000	11.636	0	0	0
17/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	11,481.0000	10,821.0000	(5.749)	0	0	0
17/11/2005	JN05	2006/02/02			jNote	8.0070	7.9610	(0.574)	0.0000	0.0000	0
17/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,149.0000	5,745.0000	11.575	0	0	0
17/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	15,685.0000	14,404.0000	(8.167)	0	0	0
17/11/2005	JN10	2006/02/02			jNote	8.0670	8.0360	(0.384)	0.0000	0.0000	0
17/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	17,206.0000	15,989.0000	(7.073)	0	0	0
17/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	12,627.0000	13,525.0000	7.112	0	0	0
17/11/2005	JROD	2005/11/30			jRod	6.6750	6.6730	(0.030)	0.0000	0.0000	0
17/11/2005	JROD	2005/12/30			jRod	6.7900	6.7880	(0.029)	0.0000	0.0000	0
17/11/2005	JROD	2006/01/31			jRod	7.0350	7.0280	(0.100)	0.0000	0.0000	0
17/11/2005	JROD	2006/02/28			jRod	7.0080	7.0030	(0.071)	0.0000	0.0000	0
17/11/2005	JROD	2006/03/31			jRod	7.1250	7.1220	(0.042)	0.0000	0.0000	0
17/11/2005	JROD	2006/04/28			jRod	7.2260	7.2270	0.014	0.0000	0.0000	0
17/11/2005	JROD	2006/05/31			jRod	7.1330	7.1360	0.042	0.0000	0.0000	0
17/11/2005	JROD	2006/06/30			jRod	7.2220	7.2260	0.055	0.0000	0.0000	0

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17/11/2005	JROD	2006/07/31			jRod	7.3340	7.3390	0.068	0.0000	0.0000	0
17/11/2005	JROD	2006/08/31			jRod	7.2750	7.2790	0.055	0.0000	0.0000	0
17/11/2005	R153	2006/02/02			Bond Future	7.7870	7.7440	(0.552)	7.7600	7.7600	271
17/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	6,432.0000	5,738.0000	(10.790)	0	0	0
17/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	15,403.0000	16,531.0000	7.323	0	0	0
17/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	3,876.0000	3,412.0000	(11.971)	0	0	0
17/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	24,833.0000	23,278.0000	(6.262)	0	0	0
17/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	23,269.0000	24,626.0000	5.832	0	0	1
17/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	150.0000	182.0000	21.333	0	0	0
17/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,577.0000	5,105.0000	11.536	0	0	0
17/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	9,119.0000	9,954.0000	9.157	0	0	0
17/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	16,802.0000	15,508.0000	(7.701)	0	0	0
17/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	10,686.0000	9,699.0000	(9.236)	0	0	1
17/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	45,078.0000	43,288.0000	(3.971)	0	0	0
17/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	2,318.0000	2,015.0000	(13.072)	0	0	0
17/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	839.0000	715.0000	(14.779)	0	0	0
17/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	32,016.0000	33,535.0000	4.745	0	0	0
17/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	50,805.0000	52,502.0000	3.340	0	0	0
17/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	41,277.0000	42,904.0000	3.942	0	0	0
17/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	1,389.0000	1,195.0000	(13.967)	0	0	0
17/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	1,830.0000	2,097.0000	14.590	0	0	0
17/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	34,439.0000	32,716.0000	(5.003)	0	0	0
17/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	535.0000	634.0000	18.505	0	0	0
17/11/2005	R153	2006/05/04			Bond Future	7.7840	7.7390	(0.578)	0.0000	0.0000	0
17/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	7,016.0000	6,454.0000	(8.010)	0	0	20
17/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	25,565.0000	26,814.0000	4.886	0	0	0
17/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	19,224.0000	20,287.0000	5.530	0	0	0
17/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	10,580.0000	9,832.0000	(7.070)	0	0	0
17/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	15,248.0000	14,302.0000	(6.204)	0	0	0
17/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,323.0000	2,542.0000	9.427	0	0	0
17/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	13,880.0000	14,745.0000	6.232	0	0	0
17/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	44,831.0000	43,240.0000	(3.549)	0	0	0

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17/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,934.0000	4,272.0000	8.592	0	0	0
17/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	6,303.0000	6,792.0000	7.758	0	0	0
17/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	2,663.0000	2,394.0000	(10.101)	0	0	0
17/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	49,154.0000	50,795.0000	3.338	0	0	0
17/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	1,517.0000	1,347.0000	(11.206)	0	0	0
17/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	40,707.0000	42,249.0000	3.788	0	0	0
17/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	818.0000	716.0000	(12.469)	0	0	0
17/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	35,991.0000	34,518.0000	(4.093)	0	0	0
17/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	4,434.0000	4,034.0000	(9.021)	0	0	0
17/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	57,946.0000	59,656.0000	2.951	0	0	0
17/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	28,020.0000	26,698.0000	(4.718)	0	0	0
17/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	9,584.0000	10,252.0000	6.970	0	0	0
17/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	32,782.0000	34,193.0000	4.304	0	0	0
17/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	21,071.0000	19,929.0000	(5.420)	0	0	0
17/11/2005	R153	2006/08/03			Bond Future	7.7750	7.7300	(0.579)	0.0000	0.0000	0
17/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	22,902.0000	23,875.0000	4.249	0	0	0
17/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	17,094.0000	17,927.0000	4.873	0	0	0
17/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	18,045.0000	17,165.0000	(4.877)	0	0	0
17/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	14,381.0000	13,641.0000	(5.146)	0	0	0
17/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	34,681.0000	33,336.0000	(3.878)	0	0	0
17/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,725.0000	5,093.0000	7.788	0	0	0
17/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	7,912.0000	8,434.0000	6.598	0	0	0
17/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	8,281.0000	7,835.0000	(5.386)	0	0	0
17/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	52,493.0000	53,826.0000	2.539	0	0	0
17/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	7,036.0000	6,655.0000	(5.415)	0	0	0
17/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	9,850.0000	9,324.0000	(5.340)	0	0	0
17/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	37,027.0000	38,214.0000	3.206	0	0	0
17/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	44,644.0000	45,912.0000	2.840	0	0	0
17/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	29,737.0000	30,828.0000	3.669	0	0	0
17/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	28,101.0000	26,910.0000	(4.238)	0	0	0
17/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	11,841.0000	11,218.0000	(5.261)	0	0	0
17/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	12,059.0000	12,740.0000	5.647	0	0	0
17/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	22,580.0000	21,547.0000	(4.575)	0	0	0
17/11/2005	R157	2006/02/02			Bond Future	8.0070	7.9700	(0.462)	0.0000	0.0000	140

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17/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	4,838.0000	4,308.0000	(10.955)	0	0	0
17/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	1,484.0000	1,286.0000	(13.342)	0	0	0
17/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	46,641.0000	44,108.0000	(5.431)	0	0	0
17/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	4,355.0000	4,850.0000	11.366	0	0	0
17/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	47,289.0000	49,529.0000	4.737	0	0	0
17/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	7,812.0000	7,026.0000	(10.061)	0	0	0
17/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	98,076.0000	100,904.0000	2.883	0	0	0
17/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	63,738.0000	66,236.0000	3.919	0	0	0
17/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	3,004.0000	2,651.0000	(11.751)	0	0	0
17/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	65,179.0000	62,349.0000	(4.342)	0	0	0
17/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	80,939.0000	83,613.0000	3.304	0	0	0
17/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,389.0000	1,585.0000	14.111	0	0	0
17/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	86,040.0000	83,065.0000	(3.458)	0	0	0
17/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	297.0000	350.0000	17.845	0	0	0
17/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	10,230.0000	11,163.0000	9.120	0	0	0
17/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	108,216.0000	105,201.0000	(2.786)	0	0	0
17/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	65.0000	77.0000	18.462	0	0	0
17/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	31,446.0000	29,351.0000	(6.662)	0	0	0
17/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	12,613.0000	11,470.0000	(9.062)	0	0	250
17/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	20,047.0000	18,450.0000	(7.966)	0	0	0
17/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	19,475.0000	20,905.0000	7.343	0	0	0
17/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	32,269.0000	34,152.0000	5.835	0	0	250
17/11/2005	R157	2006/05/04			Bond Future	8.0150	7.9780	(0.462)	0.0000	0.0000	0
17/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	69,575.0000	71,764.0000	3.146	0	0	0
17/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	6,438.0000	5,990.0000	(6.959)	0	0	0
17/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	12,539.0000	11,768.0000	(6.149)	0	0	115
17/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	68,133.0000	65,623.0000	(3.684)	0	0	0
17/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	5,108.0000	5,558.0000	8.810	0	0	0
17/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	86,553.0000	83,816.0000	(3.162)	0	0	0
17/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	2,078.0000	2,301.0000	10.731	0	0	0
17/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	52,261.0000	50,052.0000	(4.227)	0	0	0
17/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	17,843.0000	18,934.0000	6.114	0	0	0
17/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	10,259.0000	11,010.0000	7.320	0	0	0
17/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	54,437.0000	56,425.0000	3.652	0	0	0
17/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	39,240.0000	37,370.0000	(4.766)	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
17/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	9,682.0000	9,069.0000	(6.331)	0	0	0
17/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	40,367.0000	42,103.0000	4.301	0	0	0
17/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	100,418.0000	102,931.0000	2.503	0	0	0
17/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	16,429.0000	15,457.0000	(5.916)	0	0	0
17/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	85,373.0000	87,720.0000	2.749	0	0	0
17/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	21,768.0000	20,543.0000	(5.628)	0	0	0
17/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	27,766.0000	29,197.0000	5.154	0	0	0
17/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	28,965.0000	27,435.0000	(5.282)	0	0	0
17/11/2005	R157	2006/08/03			Bond Future	8.0200	7.9830	(0.461)	0.0000	0.0000	0
17/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	46,699.0000	44,962.0000	(3.720)	0	0	0
17/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	25,390.0000	26,547.0000	4.557	0	0	0
17/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	16,771.0000	17,660.0000	5.301	0	0	0
17/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	62,130.0000	63,961.0000	2.947	0	0	0
17/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	58,216.0000	56,212.0000	(3.442)	0	0	0
17/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	25,338.0000	24,276.0000	(4.191)	0	0	0
17/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	13,548.0000	12,921.0000	(4.628)	0	0	0
17/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	21,251.0000	20,347.0000	(4.254)	0	0	0
17/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	10,111.0000	10,740.0000	6.221	0	0	0
17/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	76,667.0000	78,657.0000	2.596	0	0	0
17/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	105,149.0000	107,416.0000	2.156	0	0	0
17/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	91,672.0000	93,793.0000	2.314	0	0	0
17/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	17,989.0000	17,216.0000	(4.297)	0	0	0
17/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	88,292.0000	85,795.0000	(2.828)	0	0	0
17/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	72,092.0000	69,828.0000	(3.140)	0	0	0
17/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,366.0000	5,763.0000	7.398	0	0	0
17/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	35,745.0000	37,158.0000	3.953	0	0	0
17/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	37,308.0000	35,827.0000	(3.970)	0	0	0
17/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	48,396.0000	50,035.0000	3.387	0	0	0
17/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	30,595.0000	29,341.0000	(4.099)	0	0	0
17/11/2005	R186	2006/02/02			Bond Future	7.6580	7.6070	(0.666)	0.0000	0.0000	0
17/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	32,640.0000	36,337.0000	11.327	0	0	0
17/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	21,108.0000	18,344.0000	(13.095)	0	0	0
17/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	103,738.0000	109,535.0000	5.588	0	0	0
17/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	78,269.0000	83,638.0000	6.860	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
17/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	6,740.0000	5,647.0000	(16.217)	0	0	0
17/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	2,210.0000	1,805.0000	(18.326)	0	0	0
17/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	129,494.0000	135,551.0000	4.677	0	0	0
17/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	59,589.0000	54,395.0000	(8.716)	0	0	0
17/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	951.0000	755.0000	(20.610)	0	0	0
17/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	154,634.0000	160,899.0000	4.052	0	0	0
17/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	3,823.0000	3,159.0000	(17.369)	0	0	0
17/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	6,492.0000	7,759.0000	19.516	0	0	0
17/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	1,729.0000	2,179.0000	26.027	0	0	0
17/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	11,975.0000	10,204.0000	(14.789)	0	0	0
17/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	36,789.0000	32,783.0000	(10.889)	0	0	0
17/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	16,611.0000	19,066.0000	14.779	0	0	0
17/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	54,059.0000	58,749.0000	8.676	0	0	0
17/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	89,010.0000	82,999.0000	(6.753)	0	0	0
17/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	123,051.0000	116,682.0000	(5.176)	0	0	0
17/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	265.0000	357.0000	34.717	0	0	0
17/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	159,713.0000	153,267.0000	(4.036)	0	0	0
17/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	38.0000	53.0000	39.474	0	0	0
17/11/2005	R186	2006/05/04			Bond Future	7.6550	7.6030	(0.679)	0.0000	0.0000	0
17/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	45,125.0000	48,783.0000	8.106	0	0	0
17/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	33,291.0000	30,400.0000	(8.684)	0	0	0
17/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	159,024.0000	164,926.0000	3.711	0	0	0
17/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	93,331.0000	87,858.0000	(5.864)	0	0	0
17/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	7,024.0000	8,100.0000	15.319	0	0	0
17/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	15,518.0000	17,414.0000	12.218	0	0	0
17/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	123,970.0000	117,893.0000	(4.902)	0	0	0
17/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	159,020.0000	152,665.0000	(3.996)	0	0	0
17/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	5,842.0000	5,196.0000	(11.058)	0	0	0
17/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	2,420.0000	2,892.0000	19.504	0	0	0
17/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	67,884.0000	63,231.0000	(6.854)	0	0	0
17/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	867.0000	1,061.0000	22.376	0	0	0
17/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	48,036.0000	44,288.0000	(7.802)	0	0	0
17/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	28,367.0000	31,167.0000	9.871	0	0	0
17/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	9,379.0000	8,432.0000	(10.097)	0	0	0
17/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	136,297.0000	141,898.0000	4.109	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
17/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	12,539.0000	11,298.0000	(9.897)	0	0	0
17/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	112,233.0000	117,540.0000	4.729	0	0	0
17/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	88,562.0000	93,467.0000	5.538	0	0	0
17/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	17,093.0000	15,449.0000	(9.618)	0	0	0
17/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	65,899.0000	70,263.0000	6.622	0	0	0
17/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	23,702.0000	21,517.0000	(9.219)	0	0	0
17/11/2005	R186	2006/08/03			Bond Future	7.6500	7.5980	(0.680)	0.0000	0.0000	0
17/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	56,757.0000	53,181.0000	(6.301)	0	0	0
17/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	37,841.0000	40,776.0000	7.756	0	0	0
17/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	74,901.0000	70,584.0000	(5.764)	0	0	0
17/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	42,817.0000	39,920.0000	(6.766)	0	0	0
17/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	98,402.0000	103,021.0000	4.694	0	0	0
17/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	97,822.0000	92,764.0000	(5.171)	0	0	0
17/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	23,515.0000	25,708.0000	9.326	0	0	0
17/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	55,198.0000	58,811.0000	6.546	0	0	0
17/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	26,753.0000	24,863.0000	(7.065)	0	0	0
17/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,881.0000	8,149.0000	(8.242)	0	0	0
17/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	21,693.0000	20,148.0000	(7.122)	0	0	0
17/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	125,788.0000	120,089.0000	(4.531)	0	0	0
17/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	187,017.0000	192,795.0000	3.090	0	0	0
17/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	121,406.0000	126,371.0000	4.090	0	0	0
17/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	12,736.0000	11,758.0000	(7.679)	0	0	0
17/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	17,932.0000	16,655.0000	(7.121)	0	0	0
17/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	144,720.0000	149,953.0000	3.616	0	0	0
17/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	165,652.0000	171,185.0000	3.340	0	0	0
17/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	5,726.0000	6,538.0000	14.181	0	0	0
17/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	12,738.0000	14,191.0000	11.407	0	0	0
17/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	33,540.0000	31,206.0000	(6.959)	0	0	0
17/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	76,093.0000	80,269.0000	5.488	0	0	0
17/11/2005	R194	2006/02/02			Bond Future	7.6590	7.6200	(0.509)	0.0000	0.0000	0
17/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	25,566.0000	26,290.0000	2.832	0	0	0
17/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	158.0000	131.0000	(17.089)	0	0	0
17/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	8,522.0000	9,048.0000	6.172	0	0	0
17/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	370.0000	316.0000	(14.595)	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
17/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	1,984.0000	1,758.0000	(11.391)	0	0	0
17/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	21,103.0000	21,800.0000	3.303	0	0	0
17/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	16,679.0000	17,342.0000	3.975	0	0	0
17/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	11.0000	13.0000	18.182	0	0	0
17/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	22,639.0000	21,890.0000	(3.308)	0	0	0
17/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	650.0000	561.0000	(13.692)	0	0	0
17/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	3,393.0000	3,052.0000	(10.050)	0	0	0
17/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	59.0000	72.0000	22.034	0	0	0
17/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	323.0000	378.0000	17.028	0	0	0
17/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,143.0000	5,553.0000	7.972	0	0	0
17/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	13,112.0000	12,416.0000	(5.308)	0	0	0
17/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	17,752.0000	17,014.0000	(4.157)	0	0	0
17/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
17/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	27,594.0000	26,843.0000	(2.722)	0	0	0
17/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,670.0000	2,942.0000	10.187	0	0	0
17/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	12,429.0000	13,037.0000	4.892	0	0	0
17/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	1,131.0000	988.0000	(12.644)	0	0	0
17/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	9,001.0000	8,394.0000	(6.744)	0	0	0
17/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	5,737.0000	5,258.0000	(8.349)	0	0	0
17/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,088.0000	1,232.0000	13.235	0	0	0
17/11/2005	R194	2006/05/04			Bond Future	7.6340	7.5910	(0.563)	0.0000	0.0000	0
17/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	877.0000	797.0000	(9.122)	0	0	0
17/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	3,042.0000	2,794.0000	(8.153)	0	0	0
17/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,264.0000	9,751.0000	5.257	0	0	0
17/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	23,850.0000	24,504.0000	2.742	0	0	0
17/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	6,384.0000	6,789.0000	6.344	0	0	0
17/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,178.0000	1,072.0000	(8.998)	0	0	0
17/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	16,228.0000	16,823.0000	3.667	0	0	0
17/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	1,586.0000	1,446.0000	(8.827)	0	0	0
17/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	478.0000	543.0000	13.598	0	0	0
17/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	4,407.0000	4,077.0000	(7.488)	0	0	0
17/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	19,796.0000	19,092.0000	(3.556)	0	0	0
17/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	200.0000	231.0000	15.500	0	0	0
17/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	24,056.0000	23,335.0000	(2.997)	0	0	0
17/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	19,997.0000	20,625.0000	3.140	0	0	0

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17/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	15,712.0000	15,043.0000	(4.258)	0	0	0
17/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,023.0000	1,145.0000	11.926	0	0	0
17/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	74.0000	87.0000	17.568	0	0	0
17/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,220.0000	2,431.0000	9.505	0	0	0
17/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	2,193.0000	2,007.0000	(8.482)	0	0	0
17/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	12,637.0000	13,185.0000	4.336	0	0	0
17/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	6,316.0000	5,892.0000	(6.713)	0	0	0
17/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	4,026.0000	4,336.0000	7.700	0	0	0
17/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	8,802.0000	8,279.0000	(5.942)	0	0	0
17/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	11,919.0000	11,307.0000	(5.135)	0	0	0
17/11/2005	R194	2006/08/03			Bond Future	7.5890	7.5440	(0.593)	0.0000	0.0000	0
17/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	11,009.0000	10,515.0000	(4.487)	0	0	0
17/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,222.0000	2,396.0000	7.831	0	0	0
17/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,394.0000	1,514.0000	8.608	0	0	0
17/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,680.0000	3,921.0000	6.549	0	0	0
17/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	13,941.0000	13,394.0000	(3.924)	0	0	0
17/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	10,270.0000	10,692.0000	4.109	0	0	0
17/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	8,725.0000	8,298.0000	(4.894)	0	0	0
17/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	4,199.0000	3,952.0000	(5.882)	0	0	0
17/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	16,226.0000	16,724.0000	3.069	0	0	0
17/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	3,411.0000	3,207.0000	(5.981)	0	0	0
17/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,012.0000	1,891.0000	(6.014)	0	0	0
17/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	13,152.0000	13,616.0000	3.528	0	0	0
17/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	22,655.0000	23,202.0000	2.414	0	0	0
17/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	5,371.0000	5,071.0000	(5.586)	0	0	0
17/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	19,387.0000	19,912.0000	2.708	0	0	0
17/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,755.0000	8,123.0000	4.745	0	0	0
17/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	2,833.0000	2,663.0000	(6.001)	0	0	0
17/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,360.0000	2,217.0000	(6.059)	0	0	0
17/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,539.0000	5,846.0000	5.543	0	0	0
17/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	6,860.0000	6,500.0000	(5.248)	0	0	0
17/11/2005	R201	2006/02/02			Bond Future	7.9780	7.9410	(0.464)	0.0000	0.0000	0
17/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	24,364.0000	22,763.0000	(6.571)	0	0	0
17/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	10,035.0000	9,150.0000	(8.819)	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
17/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	27,437.0000	28,949.0000	5.511	0	0	0
17/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,483.0000	10,278.0000	8.383	0	0	0
17/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	1,276.0000	1,112.0000	(12.853)	0	0	0
17/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	15,724.0000	14,500.0000	(7.784)	0	0	0
17/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	2,516.0000	2,231.0000	(11.328)	0	0	0
17/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	66,002.0000	68,113.0000	3.198	0	0	0
17/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	17,146.0000	18,318.0000	6.835	0	0	0
17/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	66,198.0000	63,865.0000	(3.524)	0	0	0
17/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	407.0000	471.0000	15.725	0	0	0
17/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	106.0000	125.0000	17.925	0	0	0
17/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	101,498.0000	99,106.0000	(2.357)	0	0	0
17/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	22.0000	27.0000	22.727	0	0	0
17/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,577.0000	1,777.0000	12.682	0	0	0
17/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	50,056.0000	47,860.0000	(4.387)	0	0	0
17/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,374.0000	4,825.0000	10.311	0	0	0
17/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	35,886.0000	33,940.0000	(5.423)	0	0	0
17/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	3,978.0000	3,557.0000	(10.583)	0	0	0
17/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	52,406.0000	54,381.0000	3.769	0	0	0
17/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	79,526.0000	81,759.0000	2.808	0	0	0
17/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	6,335.0000	5,718.0000	(9.740)	0	0	0
17/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	39,404.0000	41,183.0000	4.515	0	0	0
17/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	83,560.0000	81,181.0000	(2.847)	0	0	0
17/11/2005	R201	2006/05/04			Bond Future	7.9860	7.9490	(0.463)	0.0000	0.0000	0
17/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	70,072.0000	71,917.0000	2.633	0	0	0
17/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	5,666.0000	5,293.0000	(6.583)	0	0	0
17/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	81,898.0000	83,872.0000	2.410	0	0	0
17/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	10,667.0000	10,046.0000	(5.822)	0	0	0
17/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	8,332.0000	7,831.0000	(6.013)	0	0	0
17/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	57,633.0000	59,357.0000	2.991	0	0	0
17/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	31,436.0000	29,998.0000	(4.574)	0	0	0
17/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	45,695.0000	47,268.0000	3.442	0	0	0
17/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	17,980.0000	17,018.0000	(5.350)	0	0	0
17/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	13,793.0000	13,019.0000	(5.612)	0	0	0
17/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	34,524.0000	35,909.0000	4.012	0	0	0
17/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	9,970.0000	10,623.0000	6.550	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
17/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	16,356.0000	17,264.0000	5.551	0	0	0
17/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	23,563.0000	22,377.0000	(5.033)	0	0	0
17/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	41,332.0000	39,639.0000	(4.096)	0	0	0
17/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	24,449.0000	25,608.0000	4.740	0	0	0
17/11/2005	R201	2006/08/03			Bond Future	7.9930	7.9550	(0.475)	0.0000	0.0000	0
17/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	25,036.0000	24,028.0000	(4.026)	0	0	0
17/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	15,292.0000	16,062.0000	5.035	0	0	0
17/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	40,802.0000	42,151.0000	3.306	0	0	0
17/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	46,411.0000	44,824.0000	(3.419)	0	0	0
17/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	30,701.0000	31,875.0000	3.824	0	0	0
17/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	30,268.0000	29,084.0000	(3.912)	0	0	0
17/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	22,340.0000	23,317.0000	4.373	0	0	0
17/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	75,038.0000	76,762.0000	2.298	0	0	0
17/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	14,979.0000	14,346.0000	(4.226)	0	0	0
17/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	85,670.0000	87,510.0000	2.148	0	0	0
17/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	17,604.0000	16,868.0000	(4.181)	0	0	0
17/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	11,395.0000	10,878.0000	(4.537)	0	0	0
17/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	20,894.0000	20,034.0000	(4.116)	0	0	0
17/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	37,532.0000	36,152.0000	(3.677)	0	0	0
17/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	63,177.0000	64,798.0000	2.566	0	0	0
17/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	51,704.0000	53,201.0000	2.895	0	0	0
17/11/2005	R203	2006/02/02			Bond Future	7.9760	7.9450	(0.389)	0.0000	0.0000	0
17/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	7,362.0000	6,614.0000	(10.160)	0	0	0
17/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	27,853.0000	29,458.0000	5.762	0	0	0
17/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	14,748.0000	13,560.0000	(8.055)	0	0	0
17/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	16,565.0000	17,731.0000	7.039	0	0	0
17/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	8,609.0000	9,334.0000	8.421	0	0	0
17/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	40,777.0000	38,801.0000	(4.846)	0	0	0
17/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	3,824.0000	4,202.0000	9.885	0	0	0
17/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	58,499.0000	56,306.0000	(3.749)	0	0	0
17/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,424.0000	1,585.0000	11.306	0	0	0
17/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	25,935.0000	24,307.0000	(6.277)	0	0	0
17/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	437.0000	492.0000	12.586	0	0	0
17/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	78,146.0000	75,847.0000	(2.942)	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
17/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	41,885.0000	43,839.0000	4.665	0	0	0
17/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	57,652.0000	59,827.0000	3.773	0	0	0
17/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	366.0000	300.0000	(18.033)	0	0	0
17/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	3,178.0000	2,778.0000	(12.587)	0	0	0
17/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	1,172.0000	993.0000	(15.273)	0	0	0
17/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	74,187.0000	76,474.0000	3.083	0	0	0
17/11/2005	R203	2006/05/04			Bond Future	7.9810	7.9500	(0.388)	0.0000	0.0000	0
17/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	35,318.0000	36,752.0000	4.060	0	0	0
17/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	60,992.0000	62,890.0000	3.112	0	0	0
17/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	5,610.0000	5,188.0000	(7.522)	0	0	0
17/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	47,421.0000	49,109.0000	3.560	0	0	0
17/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	3,089.0000	2,825.0000	(8.546)	0	0	0
17/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	15,472.0000	14,586.0000	(5.726)	0	0	0
17/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	9,592.0000	8,959.0000	(6.599)	0	0	0
17/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	25,041.0000	26,195.0000	4.608	0	0	0
17/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	75,603.0000	77,660.0000	2.721	0	0	0
17/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	23,622.0000	22,456.0000	(4.936)	0	0	0
17/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	34,260.0000	32,814.0000	(4.221)	0	0	0
17/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	16,797.0000	17,671.0000	5.203	0	0	0
17/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	80,401.0000	78,324.0000	(2.583)	0	0	0
17/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	10,596.0000	11,214.0000	5.832	0	0	0
17/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	47,410.0000	45,707.0000	(3.592)	0	0	0
17/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	62,896.0000	60,980.0000	(3.046)	0	0	0
17/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	6,251.0000	6,655.0000	6.463	0	0	0
17/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,429.0000	3,674.0000	7.145	0	0	0
17/11/2005	R203	2006/08/03			Bond Future	7.9840	7.9530	(0.388)	0.0000	0.0000	0
17/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,822.0000	7,190.0000	5.394	0	0	0
17/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	30,634.0000	31,780.0000	3.741	0	0	0
17/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	29,456.0000	28,315.0000	(3.874)	0	0	0
17/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	40,452.0000	41,819.0000	3.379	0	0	0
17/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	82,877.0000	80,958.0000	(2.315)	0	0	0
17/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	10,595.0000	11,121.0000	4.965	0	0	0
17/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	21,099.0000	20,179.0000	(4.360)	0	0	0
17/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	39,820.0000	38,457.0000	(3.423)	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
17/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	15,727.0000	16,441.0000	4.540	0	0	0
17/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	9,764.0000	9,232.0000	(5.449)	0	0	0
17/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	64,187.0000	65,943.0000	2.736	0	0	0
17/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	14,610.0000	13,896.0000	(4.887)	0	0	0
17/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	51,707.0000	53,281.0000	3.044	0	0	0
17/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	66,637.0000	64,875.0000	(2.644)	0	0	0
17/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	52,234.0000	50,661.0000	(3.011)	0	0	0
17/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	22,382.0000	23,307.0000	4.133	0	0	0
17/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	77,633.0000	79,541.0000	2.458	0	0	0
17/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	6,290.0000	5,911.0000	(6.025)	0	0	0
17/11/2005	R204	2006/02/02			Bond Future	7.9470	7.9160	(0.390)	0.0000	0.0000	0
17/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	14,662.0000	13,464.0000	(8.171)	0	0	0
17/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	18,885.0000	20,169.0000	6.799	0	0	0
17/11/2005	R204	2006/05/04			Bond Future	7.9520	7.9210	(0.390)	0.0000	0.0000	0
17/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	24,034.0000	22,838.0000	(4.976)	0	0	0
17/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	27,815.0000	29,070.0000	4.512	0	0	0
17/11/2005	R204	2006/08/03			Bond Future	7.9560	7.9250	(0.390)	0.0000	0.0000	0
17/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	33,778.0000	35,022.0000	3.683	0	0	0
17/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	30,354.0000	29,175.0000	(3.884)	0	0	0
17/11/2005	R207	2006/02/02			Bond Future	7.9160	7.8840	(0.404)	0.0000	0.0000	0
17/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	13,823.0000	12,644.0000	(8.529)	0	0	0
17/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	20,537.0000	21,932.0000	6.793	0	0	0
17/11/2005	R207	2006/05/04			Bond Future	7.9220	7.8890	(0.417)	0.0000	0.0000	0
17/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	29,396.0000	30,788.0000	4.735	0	0	0
17/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	23,223.0000	21,986.0000	(5.327)	0	0	0
17/11/2005	R207	2006/08/03			Bond Future	7.9260	7.8920	(0.429)	0.0000	0.0000	0
17/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	35,467.0000	36,884.0000	3.995	0	0	0
17/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	29,669.0000	28,406.0000	(4.257)	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:										2,249
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