

Derivatives High/Low Report

High/Low for 25/11/2005

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
25/11/2005	GOVI 2006/02/02			jGovi	233.7610	233.6970	(0.027)	0.0000	0.0000	506
25/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	17,229.0000	17,222.0000	(0.041)	0	0	0
25/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	54,839.0000	54,192.0000	(1.180)	0	0	0
25/11/2005	GOVI 2006/05/04			jGovi	238.1510	238.0520	(0.042)	0.0000	0.0000	200
25/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	87,356.0000	86,453.0000	(1.034)	0	0	0
25/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	5,846.0000	5,933.0000	1.488	0	0	0
25/11/2005	GOVI 2006/08/03			jGovi	242.6170	242.4980	(0.049)	0.0000	0.0000	0
25/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	4,475.0000	4,554.0000	1.765	0	0	0
25/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	130,645.0000	129,534.0000	(0.850)	0	0	0
25/11/2005	GOVI 2006/11/02			jGovi	247.1360	247.0090	(0.051)	0.0000	0.0000	0
25/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	174,012.0000	172,794.0000	(0.700)	0	0	0
25/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	2,652.0000	2,704.0000	1.961	0	0	0
25/11/2005	J152 2006/02/28			jSwap	7.1800	7.1570	(0.320)	0.0000	0.0000	0
25/11/2005	J153 2010/08/31			jSwap	7.5170	7.5210	0.053	0.0000	0.0000	0
25/11/2005	J157 2015/09/15			jSwap	7.7670	7.7730	0.077	0.0000	0.0000	0
25/11/2005	J186 2026/12/21			jSwap	7.3590	7.3640	0.068	0.0000	0.0000	0
25/11/2005	J194 2008/02/28			jSwap	7.3500	7.3590	0.122	0.0000	0.0000	0

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25/11/2005	J201	2014/12/22			jSwap	7.7000	7.7000	-	0.0000	0.0000	0
25/11/2005	J203	2017/09/15			jSwap	7.7230	7.7230	-	0.0000	0.0000	0
25/11/2005	J204	2018/12/21			jSwap	7.6760	7.6810	0.065	0.0000	0.0000	0
25/11/2005	J207	2020/01/15			jSwap	7.6510	7.6600	0.118	0.0000	0.0000	0
25/11/2005	JBAR	2005/03/16			jBar	7.1930	7.1640	(0.403)	0.0000	0.0000	0
25/11/2005	JFRA	2006/02/02			jFra	7.2650	7.2890	0.330	0.0000	0.0000	0
25/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	426.0000	454.0000	6.573	0	0	0
25/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	389.0000	358.0000	(7.969)	0	0	0
25/11/2005	JFRA	2006/05/04			jFra	7.2070	7.2860	1.096	0.0000	0.0000	0
25/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	600.0000	523.0000	(12.833)	0	0	0
25/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,107.0000	1,223.0000	10.479	0	0	0
25/11/2005	JFRA	2006/08/03			jFra	7.3460	7.4480	1.389	0.0000	0.0000	0
25/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	769.0000	675.0000	(12.224)	0	0	0
25/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,616.0000	1,772.0000	9.653	0	0	0
25/11/2005	JFRA	2006/11/02			jFra	7.4250	7.5230	1.320	0.0000	0.0000	0
25/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,984.0000	2,133.0000	7.510	0	0	0
25/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	944.0000	853.0000	(9.640)	0	0	0
25/11/2005	JFRA	2007/02/01			jFra	7.5180	7.6140	1.277	0.0000	0.0000	500
25/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,606.0000	1,725.0000	7.410	0	0	0
25/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,562.0000	1,446.0000	(7.426)	0	0	0
25/11/2005	JFRA	2007/05/03			jFra	7.5930	7.6600	0.882	0.0000	0.0000	0
25/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,886.0000	1,971.0000	4.507	0	0	0
25/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,659.0000	1,579.0000	(4.822)	0	0	0

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25/11/2005	JFRA	2007/08/02			jFra	7.6110	7.7330	1.603	0.0000	0.0000	0
25/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,785.0000	1,644.0000	(7.899)	0	0	0
25/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,056.0000	2,214.0000	7.685	0	0	0
25/11/2005	JFRA	2007/11/01			jFra	7.7020	7.6720	(0.390)	0.0000	0.0000	0
25/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,430.0000	2,386.0000	(1.811)	0	0	0
25/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,898.0000	1,934.0000	1.897	0	0	0
25/11/2005	JN02	2006/02/02			jNote	7.4540	7.5230	0.926	0.0000	0.0000	0
25/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	6,490.0000	7,300.0000	12.481	0	0	0
25/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,710.0000	2,242.0000	(17.269)	0	0	0
25/11/2005	JN05	2006/02/02			jNote	7.7170	7.7420	0.324	0.0000	0.0000	0
25/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	8,390.0000	8,821.0000	5.137	0	0	0
25/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	9,755.0000	9,153.0000	(6.171)	0	0	0
25/11/2005	JN10	2006/02/02			jNote	7.8220	7.8370	0.192	0.0000	0.0000	0
25/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	21,147.0000	20,383.0000	(3.613)	0	0	0
25/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	8,829.0000	9,113.0000	3.217	0	0	0
25/11/2005	JROD	2005/11/30			jRod	6.6640	6.5130	(2.266)	0.0000	0.0000	0
25/11/2005	JROD	2005/12/30			jRod	6.7430	6.5860	(2.328)	0.0000	0.0000	0
25/11/2005	JROD	2006/01/31			jRod	6.9380	6.7630	(2.522)	0.0000	0.0000	0
25/11/2005	JROD	2006/02/28			jRod	6.9430	6.8450	(1.411)	0.0000	0.0000	0
25/11/2005	JROD	2006/03/31			jRod	7.0520	6.9500	(1.446)	0.0000	0.0000	0
25/11/2005	JROD	2006/04/28			jRod	7.1440	7.0430	(1.414)	0.0000	0.0000	0
25/11/2005	JROD	2006/05/31			jRod	7.0700	7.0050	(0.919)	0.0000	0.0000	0
25/11/2005	JROD	2006/06/30			jRod	7.1410	7.0770	(0.896)	0.0000	0.0000	0

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25/11/2005	JROD	2006/07/31			jRod	7.2290	7.1600	(0.954)	0.0000	0.0000	0
25/11/2005	JROD	2006/08/31			jRod	7.1760	7.1190	(0.794)	0.0000	0.0000	0
25/11/2005	R153	2006/02/02			Bond Future	7.5610	7.5680	0.093	7.5900	7.5900	276
25/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	13,964.0000	13,710.0000	(1.819)	0	0	0
25/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	5,918.0000	5,963.0000	0.760	0	0	1
25/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	7,750.0000	7,550.0000	(2.581)	0	0	0
25/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	10,361.0000	10,461.0000	0.965	0	0	0
25/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	30,756.0000	30,456.0000	(0.975)	0	0	1
25/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	3,183.0000	3,197.0000	0.440	0	0	0
25/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	21,768.0000	21,483.0000	(1.309)	0	0	0
25/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	1,750.0000	1,749.0000	(0.057)	0	0	0
25/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	301.0000	295.0000	(1.993)	0	0	0
25/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	59,880.0000	59,575.0000	(0.509)	0	0	0
25/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	534.0000	527.0000	(1.311)	0	0	0
25/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	35,678.0000	35,951.0000	0.765	0	0	0
25/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	363.0000	337.0000	(7.163)	0	0	0
25/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	16,894.0000	17,063.0000	1.000	0	0	0
25/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	40,273.0000	39,968.0000	(0.757)	0	0	0
25/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	50,035.0000	49,729.0000	(0.612)	0	0	0
25/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	962.0000	956.0000	(0.624)	0	0	0
25/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,187.0000	1,124.0000	(5.307)	0	0	0
25/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	25,478.0000	25,713.0000	0.922	0	0	0
25/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	3,504.0000	3,374.0000	(3.710)	0	0	0
25/11/2005	R153	2006/05/04			Bond Future	7.5550	7.5670	0.159	0.0000	0.0000	0
25/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	13,229.0000	12,951.0000	(2.101)	0	0	0
25/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	15,465.0000	15,674.0000	1.351	0	0	0
25/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	18,547.0000	18,216.0000	(1.785)	0	0	0
25/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	10,663.0000	10,819.0000	1.463	0	0	0
25/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	4,381.0000	4,453.0000	1.643	0	0	20
25/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	32,182.0000	31,766.0000	(1.293)	0	0	0
25/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	24,907.0000	24,529.0000	(1.518)	0	0	0
25/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	7,011.0000	7,120.0000	1.555	0	0	0

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25/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	3,551.0000	3,433.0000	(3.323)	0	0	0
25/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	36,807.0000	37,176.0000	1.003	0	0	0
25/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	5,812.0000	5,645.0000	(2.873)	0	0	0
25/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	28,616.0000	28,937.0000	1.122	0	0	0
25/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	8,998.0000	8,777.0000	(2.456)	0	0	0
25/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	21,463.0000	21,729.0000	1.239	0	0	0
25/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	40,195.0000	39,752.0000	(1.102)	0	0	0
25/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	382.0000	389.0000	1.832	0	0	0
25/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	66,762.0000	66,282.0000	(0.719)	0	0	0
25/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	768.0000	781.0000	1.693	0	0	0
25/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	57,657.0000	57,183.0000	(0.822)	0	0	0
25/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	2,595.0000	2,639.0000	1.696	0	0	0
25/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	48,749.0000	48,287.0000	(0.948)	0	0	0
25/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	1,453.0000	1,478.0000	1.721	0	0	0
25/11/2005	R153	2006/08/03			Bond Future	7.5480	7.5630	0.199	0.0000	0.0000	0
25/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	17,534.0000	17,797.0000	1.500	0	0	0
25/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	15,689.0000	15,376.0000	(1.995)	0	0	0
25/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	10,793.0000	10,959.0000	1.538	0	0	0
25/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	27,989.0000	27,580.0000	(1.461)	0	0	0
25/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	13,764.0000	13,975.0000	1.533	0	0	0
25/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	21,489.0000	21,124.0000	(1.699)	0	0	0
25/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	28,032.0000	28,416.0000	1.370	0	0	0
25/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	8,821.0000	8,953.0000	1.496	0	0	0
25/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	7,298.0000	7,403.0000	1.439	0	0	0
25/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	43,151.0000	42,680.0000	(1.092)	0	0	0
25/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	6,112.0000	6,195.0000	1.358	0	0	0
25/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	51,152.0000	50,659.0000	(0.964)	0	0	0
25/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	6,751.0000	6,560.0000	(2.829)	0	0	0
25/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	35,393.0000	34,949.0000	(1.254)	0	0	0
25/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	59,313.0000	58,804.0000	(0.858)	0	0	0
25/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	10,736.0000	10,482.0000	(2.366)	0	0	0
25/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,180.0000	5,246.0000	1.274	0	0	0
25/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	22,249.0000	22,570.0000	1.443	0	0	0
25/11/2005	R157	2006/02/02			Bond Future	7.7850	7.7910	0.077	0.0000	0.0000	140

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25/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	48,374.0000	48,739.0000	0.755	0	0	0
25/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	532.0000	520.0000	(2.256)	0	0	0
25/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	7,927.0000	7,674.0000	(3.192)	0	0	0
25/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,883.0000	2,750.0000	(4.613)	0	0	0
25/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	61,489.0000	60,973.0000	(0.839)	0	0	0
25/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	31,912.0000	32,158.0000	0.771	0	0	0
25/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	68,163.0000	68,614.0000	0.662	0	0	0
25/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	721.0000	673.0000	(6.657)	0	0	0
25/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	90,019.0000	90,504.0000	0.539	0	0	0
25/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	169.0000	154.0000	(8.876)	0	0	0
25/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	6,507.0000	6,509.0000	0.031	0	0	250
25/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	11,287.0000	11,336.0000	0.434	0	0	0
25/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	97,473.0000	96,955.0000	(0.531)	0	0	0
25/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	1,238.0000	1,218.0000	(1.616)	0	0	0
25/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	19,593.0000	19,723.0000	0.664	0	0	0
25/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	115,424.0000	114,913.0000	(0.443)	0	0	0
25/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	16,677.0000	16,309.0000	(2.207)	0	0	0
25/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	79,335.0000	78,815.0000	(0.655)	0	0	0
25/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	3,713.0000	3,696.0000	(0.458)	0	0	0
25/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	29,016.0000	28,565.0000	(1.554)	0	0	0
25/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	44,463.0000	43,966.0000	(1.118)	0	0	250
25/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	2,135.0000	2,114.0000	(0.984)	0	0	0
25/11/2005	R157	2006/05/04			Bond Future	7.7920	7.8000	0.103	0.0000	0.0000	0
25/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	15,351.0000	15,043.0000	(2.006)	0	0	50
25/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	83,250.0000	82,645.0000	(0.727)	0	0	0
25/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	37,050.0000	36,573.0000	(1.287)	0	0	0
25/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	66,965.0000	66,389.0000	(0.860)	0	0	0
25/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	14,864.0000	14,979.0000	0.774	0	0	0
25/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	53,311.0000	53,750.0000	0.823	0	0	0
25/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	20,274.0000	20,448.0000	0.858	0	0	0
25/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	8,261.0000	8,050.0000	(2.554)	0	0	0
25/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	99,938.0000	99,314.0000	(0.624)	0	0	0
25/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	6,273.0000	6,299.0000	0.414	0	0	0
25/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	115,940.0000	115,303.0000	(0.549)	0	0	0
25/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	51,438.0000	50,903.0000	(1.040)	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
25/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	25,059.0000	24,659.0000	(1.596)	0	0	0
25/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	3,984.0000	3,998.0000	0.351	0	0	0
25/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,705.0000	3,583.0000	(3.293)	0	0	0
25/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	70,205.0000	70,734.0000	0.754	0	0	0
25/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	10,982.0000	11,056.0000	0.674	0	0	0
25/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	28,480.0000	28,731.0000	0.881	0	0	0
25/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	39,378.0000	39,720.0000	0.869	0	0	0
25/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	8,239.0000	8,285.0000	0.558	0	0	115
25/11/2005	R157	2006/08/03			Bond Future	7.7970	7.8080	0.141	0.0000	0.0000	0
25/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	89,028.0000	88,295.0000	(0.823)	0	0	0
25/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	19,217.0000	19,397.0000	0.937	0	0	0
25/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	58,727.0000	58,084.0000	(1.095)	0	0	0
25/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	73,576.0000	72,882.0000	(0.943)	0	0	0
25/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	46,476.0000	46,941.0000	1.001	0	0	0
25/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	16,045.0000	16,185.0000	0.873	0	0	0
25/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	13,536.0000	13,645.0000	0.805	0	0	0
25/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	104,786.0000	104,022.0000	(0.729)	0	0	0
25/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	9,963.0000	10,044.0000	0.813	0	0	0
25/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	119,132.0000	118,339.0000	(0.666)	0	0	0
25/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	22,598.0000	22,189.0000	(1.810)	0	0	0
25/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	58,729.0000	59,291.0000	0.957	0	0	0
25/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	14,315.0000	14,003.0000	(2.180)	0	0	0
25/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	28,739.0000	29,035.0000	1.030	0	0	0
25/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	44,743.0000	44,165.0000	(1.292)	0	0	0
25/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	73,444.0000	74,103.0000	0.897	0	0	0
25/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	23,360.0000	23,590.0000	0.985	0	0	0
25/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	8,086.0000	7,871.0000	(2.659)	0	0	0
25/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	32,851.0000	32,351.0000	(1.522)	0	0	0
25/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	36,593.0000	36,967.0000	1.022	0	0	0
25/11/2005	R186	2006/02/02			Bond Future	7.4190	7.4250	0.081	0.0000	0.0000	0
25/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	245.0000	238.0000	(2.857)	0	0	0
25/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	4,865.0000	4,862.0000	(0.062)	0	0	0
25/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	51,894.0000	51,157.0000	(1.420)	0	0	0
25/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	9,653.0000	9,700.0000	0.487	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
25/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	77,658.0000	76,871.0000	(1.013)	0	0	0
25/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	683.0000	669.0000	(2.050)	0	0	0
25/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	184,637.0000	183,846.0000	(0.428)	0	0	0
25/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	36,241.0000	36,591.0000	0.966	0	0	0
25/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	151.0000	136.0000	(9.934)	0	0	0
25/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	19,474.0000	19,635.0000	0.827	0	0	0
25/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	129,117.0000	129,886.0000	0.596	0	0	0
25/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	92,986.0000	93,703.0000	0.771	0	0	0
25/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	908.0000	841.0000	(7.379)	0	0	0
25/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	30,005.0000	29,382.0000	(2.076)	0	0	0
25/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	104,705.0000	103,904.0000	(0.765)	0	0	0
25/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	13,852.0000	13,418.0000	(3.133)	0	0	0
25/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,561.0000	4,342.0000	(4.802)	0	0	0
25/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	61,133.0000	61,698.0000	0.924	0	0	0
25/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	158,677.0000	157,879.0000	(0.503)	0	0	0
25/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	1,278.0000	1,261.0000	(1.330)	0	0	0
25/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	131,902.0000	131,100.0000	(0.608)	0	0	0
25/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	2,467.0000	2,450.0000	(0.689)	0	0	0
25/11/2005	R186	2006/05/04			Bond Future	7.4150	7.4220	0.094	0.0000	0.0000	0
25/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	87,236.0000	86,434.0000	(0.919)	0	0	0
25/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	14,388.0000	14,496.0000	0.751	0	0	0
25/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	63,347.0000	62,618.0000	(1.151)	0	0	0
25/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	25,509.0000	25,026.0000	(1.893)	0	0	0
25/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	47,224.0000	47,651.0000	0.904	0	0	0
25/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	42,653.0000	42,030.0000	(1.461)	0	0	0
25/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	31,672.0000	31,960.0000	0.909	0	0	0
25/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	3,153.0000	3,159.0000	0.190	0	0	0
25/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	129,544.0000	130,369.0000	0.637	0	0	0
25/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,041.0000	1,956.0000	(4.165)	0	0	0
25/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	162,939.0000	162,046.0000	(0.548)	0	0	0
25/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	20,862.0000	21,043.0000	0.868	0	0	0
25/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	5,176.0000	5,003.0000	(3.342)	0	0	0
25/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	96,076.0000	96,812.0000	0.766	0	0	0
25/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	12,945.0000	12,622.0000	(2.495)	0	0	0
25/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	68,602.0000	69,188.0000	0.854	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
25/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	7,285.0000	7,319.0000	0.467	0	0	0
25/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	137,629.0000	136,753.0000	(0.636)	0	0	0
25/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	112,240.0000	111,393.0000	(0.755)	0	0	0
25/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	10,121.0000	10,183.0000	0.613	0	0	0
25/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	5,372.0000	5,388.0000	0.298	0	0	0
25/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	186,985.0000	186,081.0000	(0.483)	0	0	0
25/11/2005	R186	2006/08/03			Bond Future	7.4100	7.4190	0.121	0.0000	0.0000	0
25/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	23,328.0000	23,556.0000	0.977	0	0	0
25/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	96,348.0000	95,414.0000	(0.969)	0	0	0
25/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	34,714.0000	34,117.0000	(1.720)	0	0	0
25/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	55,633.0000	56,198.0000	1.016	0	0	0
25/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	40,952.0000	41,378.0000	1.040	0	0	0
25/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	30,114.0000	30,427.0000	1.039	0	0	0
25/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	72,963.0000	72,113.0000	(1.165)	0	0	0
25/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	52,504.0000	51,767.0000	(1.404)	0	0	0
25/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	5,719.0000	5,759.0000	0.699	0	0	0
25/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	214,322.0000	213,201.0000	(0.523)	0	0	0
25/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	14,926.0000	15,048.0000	0.817	0	0	0
25/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	169,576.0000	168,505.0000	(0.632)	0	0	0
25/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	12,321.0000	12,412.0000	0.739	0	0	0
25/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	145,105.0000	144,066.0000	(0.716)	0	0	0
25/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	18,482.0000	18,649.0000	0.904	0	0	0
25/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	191,860.0000	190,759.0000	(0.574)	0	0	0
25/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	120,598.0000	119,602.0000	(0.826)	0	0	0
25/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	10,174.0000	9,896.0000	(2.732)	0	0	0
25/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	99,768.0000	100,652.0000	0.886	0	0	0
25/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	20,385.0000	19,947.0000	(2.149)	0	0	0
25/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	8,476.0000	8,538.0000	0.731	0	0	0
25/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	75,001.0000	75,725.0000	0.965	0	0	0
25/11/2005	R194	2006/02/02			Bond Future	7.3980	7.4130	0.203	0.0000	0.0000	0
25/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
25/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,358.0000	2,225.0000	(5.640)	0	0	0
25/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	1,486.0000	1,536.0000	3.365	0	0	0
25/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	5,230.0000	5,388.0000	3.021	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
25/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	8,277.0000	8,037.0000	(2.900)	0	0	0
25/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	43.0000	37.0000	(13.953)	0	0	0
25/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	22,558.0000	22,848.0000	1.286	0	0	0
25/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	17,630.0000	17,915.0000	1.617	0	0	0
25/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	108.0000	110.0000	1.852	0	0	0
25/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	12,353.0000	12,086.0000	(2.161)	0	0	0
25/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	30,487.0000	30,196.0000	(0.955)	0	0	0
25/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	38.0000	38.0000	-	0	0	0
25/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	774.0000	798.0000	3.101	0	0	0
25/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	25,882.0000	25,593.0000	(1.117)	0	0	0
25/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	207.0000	211.0000	1.932	0	0	0
25/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	21,278.0000	20,991.0000	(1.349)	0	0	0
25/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	204.0000	181.0000	(11.275)	0	0	0
25/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	395.0000	406.0000	2.785	0	0	0
25/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	2,910.0000	3,005.0000	3.265	0	0	0
25/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	12,857.0000	13,125.0000	2.084	0	0	0
25/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,883.0000	4,689.0000	(3.973)	0	0	0
25/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	8,610.0000	8,832.0000	2.578	0	0	0
25/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	16,734.0000	16,454.0000	(1.673)	0	0	0
25/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	862.0000	793.0000	(8.005)	0	0	0
25/11/2005	R194	2006/05/04			Bond Future	7.3620	7.3870	0.340	0.0000	0.0000	0
25/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	28,079.0000	27,668.0000	(1.464)	0	0	0
25/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,683.0000	1,763.0000	4.753	0	0	0
25/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	24,087.0000	23,685.0000	(1.669)	0	0	0
25/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	836.0000	874.0000	4.545	0	0	0
25/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	468.0000	424.0000	(9.402)	0	0	0
25/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	9,195.0000	8,884.0000	(3.382)	0	0	0
25/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	19,517.0000	19,925.0000	2.090	0	0	0
25/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	191.0000	170.0000	(10.995)	0	0	0
25/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	15,407.0000	15,793.0000	2.505	0	0	0
25/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	612.0000	639.0000	4.412	0	0	0
25/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,020.0000	940.0000	(7.843)	0	0	0
25/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	8,235.0000	8,531.0000	3.594	0	0	0
25/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,251.0000	5,990.0000	(4.175)	0	0	0
25/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	20,135.0000	19,744.0000	(1.942)	0	0	0

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25/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	3,885.0000	4,054.0000	4.350	0	0	0
25/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	1,183.0000	1,239.0000	4.734	0	0	0
25/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	16,283.0000	15,909.0000	(2.297)	0	0	0
25/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	2,561.0000	2,679.0000	4.608	0	0	0
25/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,995.0000	1,862.0000	(6.667)	0	0	0
25/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	11,598.0000	11,947.0000	3.009	0	0	0
25/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	12,561.0000	12,212.0000	(2.778)	0	0	0
25/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	450.0000	469.0000	4.222	0	0	0
25/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	5,732.0000	5,962.0000	4.013	0	0	0
25/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,807.0000	3,608.0000	(5.227)	0	0	0
25/11/2005	R194	2006/08/03			Bond Future	7.3110	7.3460	0.479	0.0000	0.0000	0
25/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,185.0000	9,832.0000	(3.466)	0	0	0
25/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,603.0000	7,294.0000	(4.064)	0	0	0
25/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,790.0000	5,002.0000	4.426	0	0	0
25/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,666.0000	3,835.0000	4.610	0	0	0
25/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,267.0000	2,120.0000	(6.484)	0	0	0
25/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	13,017.0000	12,627.0000	(2.996)	0	0	0
25/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,810.0000	2,942.0000	4.698	0	0	0
25/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	6,247.0000	6,512.0000	4.242	0	0	0
25/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,337.0000	5,080.0000	(4.815)	0	0	0
25/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	10,680.0000	11,054.0000	3.502	0	0	0
25/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	22,723.0000	22,270.0000	(1.994)	0	0	0
25/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,561.0000	1,630.0000	4.420	0	0	0
25/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,333.0000	1,389.0000	4.201	0	0	0
25/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,879.0000	1,964.0000	4.524	0	0	0
25/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	26,111.0000	25,646.0000	(1.781)	0	0	0
25/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	2,267.0000	2,372.0000	4.632	0	0	0
25/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	19,407.0000	18,970.0000	(2.252)	0	0	0
25/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	8,105.0000	8,428.0000	3.985	0	0	0
25/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,143.0000	15,726.0000	(2.583)	0	0	0
25/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,453.0000	3,254.0000	(5.763)	0	0	0
25/11/2005	R201	2006/02/02			Bond Future	7.7620	7.7620	-	0.0000	0.0000	0
25/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	14,697.0000	14,589.0000	(0.735)	0	0	0
25/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	15,487.0000	15,379.0000	(0.697)	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
25/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	53.0000	50.0000	(5.660)	0	0	0
25/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	87,438.0000	87,435.0000	(0.003)	0	0	0
25/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	241.0000	230.0000	(4.564)	0	0	0
25/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	873.0000	844.0000	(3.322)	0	0	0
25/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	1,838.0000	1,787.0000	(2.775)	0	0	0
25/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	64,357.0000	64,306.0000	(0.079)	0	0	0
25/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	78,668.0000	78,631.0000	(0.047)	0	0	0
25/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	9,114.0000	9,010.0000	(1.141)	0	0	0
25/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	92,828.0000	92,807.0000	(0.023)	0	0	0
25/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	5,364.0000	5,276.0000	(1.641)	0	0	0
25/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	1,091.0000	1,054.0000	(3.391)	0	0	0
25/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	36,858.0000	36,769.0000	(0.241)	0	0	0
25/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	69,604.0000	69,592.0000	(0.017)	0	0	0
25/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	24,626.0000	24,523.0000	(0.418)	0	0	0
25/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	3,141.0000	3,072.0000	(2.197)	0	0	0
25/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	24,850.0000	24,758.0000	(0.370)	0	0	0
25/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	52,573.0000	52,544.0000	(0.055)	0	0	0
25/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	50,301.0000	50,232.0000	(0.137)	0	0	0
25/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,984.0000	2,923.0000	(2.044)	0	0	0
25/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	7,429.0000	7,336.0000	(1.252)	0	0	0
25/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	37,372.0000	37,311.0000	(0.163)	0	0	0
25/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	487.0000	466.0000	(4.312)	0	0	0
25/11/2005	R201	2006/05/04			Bond Future	7.7690	7.7720	0.039	0.0000	0.0000	0
25/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	22,101.0000	21,934.0000	(0.756)	0	0	0
25/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	93,731.0000	93,516.0000	(0.229)	0	0	0
25/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	23,325.0000	23,351.0000	0.111	0	0	0
25/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	55,274.0000	55,061.0000	(0.385)	0	0	0
25/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	14,180.0000	14,041.0000	(0.980)	0	0	0
25/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,642.0000	3,620.0000	(0.604)	0	0	0
25/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	9,515.0000	9,496.0000	(0.200)	0	0	0
25/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	31,685.0000	31,740.0000	0.174	0	0	0
25/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	7,241.0000	7,218.0000	(0.318)	0	0	0
25/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,579.0000	5,554.0000	(0.448)	0	0	0
25/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	68,063.0000	67,846.0000	(0.319)	0	0	0
25/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	16,937.0000	16,941.0000	0.024	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
25/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	81,175.0000	80,957.0000	(0.269)	0	0	0
25/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	31,679.0000	31,490.0000	(0.597)	0	0	0
25/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	12,641.0000	12,630.0000	(0.087)	0	0	0
25/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	43,041.0000	42,838.0000	(0.472)	0	0	0
25/11/2005	R201	2006/08/03			Bond Future	7.7760	7.7810	0.064	0.0000	0.0000	0
25/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	16,145.0000	16,176.0000	0.192	0	0	0
25/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	72,665.0000	72,369.0000	(0.407)	0	0	0
25/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	13,539.0000	13,558.0000	0.140	0	0	0
25/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	96,381.0000	96,070.0000	(0.323)	0	0	0
25/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	11,480.0000	11,490.0000	0.087	0	0	0
25/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	85,093.0000	84,787.0000	(0.360)	0	0	0
25/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	37,556.0000	37,688.0000	0.351	0	0	0
25/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	8,552.0000	8,556.0000	0.047	0	0	0
25/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	19,991.0000	19,807.0000	(0.920)	0	0	0
25/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	60,508.0000	60,225.0000	(0.468)	0	0	0
25/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	28,230.0000	28,013.0000	(0.769)	0	0	0
25/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	29,869.0000	29,967.0000	0.328	0	0	0
25/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	37,711.0000	37,467.0000	(0.647)	0	0	0
25/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	23,724.0000	23,795.0000	0.299	0	0	0
25/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	19,466.0000	19,515.0000	0.252	0	0	0
25/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	48,785.0000	48,519.0000	(0.545)	0	0	0
25/11/2005	R203	2006/02/02			Bond Future	7.7600	7.7610	0.013	0.0000	0.0000	0
25/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	3,100.0000	3,047.0000	(1.710)	0	0	0
25/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	40,142.0000	40,012.0000	(0.324)	0	0	0
25/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	25,879.0000	25,731.0000	(0.572)	0	0	0
25/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	7,511.0000	7,440.0000	(0.945)	0	0	0
25/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	15,458.0000	15,389.0000	(0.446)	0	0	0
25/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	14,683.0000	14,537.0000	(0.994)	0	0	0
25/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,891.0000	2,817.0000	(2.560)	0	0	0
25/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	7,132.0000	7,015.0000	(1.640)	0	0	0
25/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	43,415.0000	43,418.0000	0.007	0	0	0
25/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	62,114.0000	62,155.0000	0.066	0	0	0
25/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	956.0000	920.0000	(3.766)	0	0	0
25/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	27,533.0000	27,493.0000	(0.145)	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
25/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	56,330.0000	56,223.0000	(0.190)	0	0	0
25/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	1,071.0000	1,042.0000	(2.708)	0	0	0
25/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	73,338.0000	73,248.0000	(0.123)	0	0	0
25/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	90,444.0000	90,363.0000	(0.090)	0	0	0
25/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	307.0000	294.0000	(4.235)	0	0	0
25/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	72.0000	68.0000	(5.556)	0	0	0
25/11/2005	R203	2006/05/04			Bond Future	7.7650	7.7680	0.039	0.0000	0.0000	0
25/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	9,892.0000	9,890.0000	(0.020)	0	0	0
25/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	74,793.0000	74,554.0000	(0.320)	0	0	0
25/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	46,055.0000	45,824.0000	(0.502)	0	0	0
25/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	3,095.0000	3,085.0000	(0.323)	0	0	0
25/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	16,100.0000	16,114.0000	0.087	0	0	0
25/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	5,714.0000	5,705.0000	(0.158)	0	0	0
25/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	1,568.0000	1,559.0000	(0.574)	0	0	0
25/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	33,836.0000	33,621.0000	(0.635)	0	0	0
25/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	59,860.0000	59,623.0000	(0.396)	0	0	0
25/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	90,400.0000	90,162.0000	(0.263)	0	0	0
25/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	24,725.0000	24,763.0000	0.154	0	0	0
25/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	23,579.0000	23,388.0000	(0.810)	0	0	0
25/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	35,976.0000	36,047.0000	0.197	0	0	0
25/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	49,841.0000	49,948.0000	0.215	0	0	0
25/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	9,513.0000	9,391.0000	(1.282)	0	0	0
25/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	66,093.0000	66,235.0000	0.215	0	0	0
25/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	15,480.0000	15,322.0000	(1.021)	0	0	0
25/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	5,439.0000	5,352.0000	(1.600)	0	0	0
25/11/2005	R203	2006/08/03			Bond Future	7.7690	7.7720	0.039	0.0000	0.0000	0
25/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	15,168.0000	15,184.0000	0.105	0	0	0
25/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	39,178.0000	38,984.0000	(0.495)	0	0	0
25/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	21,992.0000	22,024.0000	0.146	0	0	0
25/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	9,708.0000	9,611.0000	(0.999)	0	0	0
25/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	50,527.0000	50,318.0000	(0.414)	0	0	0
25/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	69,756.0000	69,885.0000	0.185	0	0	0
25/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	63,186.0000	62,966.0000	(0.348)	0	0	0
25/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	54,695.0000	54,797.0000	0.186	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
25/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	6,449.0000	6,449.0000	-	0	0	0
25/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	14,660.0000	14,537.0000	(0.839)	0	0	0
25/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	76,880.0000	76,653.0000	(0.295)	0	0	0
25/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	30,783.0000	30,835.0000	0.169	0	0	0
25/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	41,675.0000	41,751.0000	0.182	0	0	0
25/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	29,353.0000	29,179.0000	(0.593)	0	0	0
25/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	21,176.0000	21,026.0000	(0.708)	0	0	0
25/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	10,081.0000	10,087.0000	0.060	0	0	0
25/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	91,316.0000	91,087.0000	(0.251)	0	0	0
25/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	3,966.0000	3,963.0000	(0.076)	0	0	0
25/11/2005	R204	2006/02/02			Bond Future	7.7270	7.7330	0.078	0.0000	0.0000	0
25/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	7,299.0000	7,341.0000	0.575	0	0	0
25/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	29,316.0000	28,867.0000	(1.532)	0	0	0
25/11/2005	R204	2006/05/04			Bond Future	7.7310	7.7390	0.103	0.0000	0.0000	0
25/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	37,617.0000	37,128.0000	(1.300)	0	0	0
25/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	16,179.0000	16,336.0000	0.970	0	0	0
25/11/2005	R204	2006/08/03			Bond Future	7.7360	7.7450	0.116	0.0000	0.0000	0
25/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	43,277.0000	42,773.0000	(1.165)	0	0	0
25/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	22,492.0000	22,707.0000	0.956	0	0	0
25/11/2005	R207	2006/02/02			Bond Future	7.6910	7.7010	0.130	0.0000	0.0000	0
25/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	31,719.0000	31,017.0000	(2.213)	0	0	0
25/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	6,695.0000	6,817.0000	1.822	0	0	0
25/11/2005	R207	2006/05/04			Bond Future	7.6960	7.7080	0.156	0.0000	0.0000	0
25/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	39,806.0000	39,089.0000	(1.801)	0	0	0
25/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	15,429.0000	15,690.0000	1.692	0	0	0
25/11/2005	R207	2006/08/03			Bond Future	7.7000	7.7130	0.169	0.0000	0.0000	0
25/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	45,577.0000	44,856.0000	(1.582)	0	0	0
25/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	21,768.0000	22,095.0000	1.502	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:										2,309
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