



# Derivatives High/Low Report

High/Low for 28/11/2005

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
28/11/2005	GOVI 2006/02/02			jGovi	233.6970	233.5750	(0.052)	0.0000	0.0000	506
28/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	54,192.0000	52,718.0000	(2.720)	0	0	0
28/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	17,222.0000	16,968.0000	(1.475)	0	0	0
28/11/2005	GOVI 2006/05/04			jGovi	238.0520	237.9180	(0.056)	0.0000	0.0000	200
28/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	86,453.0000	85,139.0000	(1.520)	0	0	0
28/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	5,933.0000	5,959.0000	0.438	0	0	0
28/11/2005	GOVI 2006/08/03			jGovi	242.4980	242.3570	(0.058)	0.0000	0.0000	0
28/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	129,534.0000	128,158.0000	(1.062)	0	0	0
28/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	4,554.0000	4,588.0000	0.747	0	0	0
28/11/2005	GOVI 2006/11/02			jGovi	247.0090	246.8590	(0.061)	0.0000	0.0000	0
28/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	2,704.0000	2,733.0000	1.072	0	0	0
28/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	172,794.0000	171,323.0000	(0.851)	0	0	0
28/11/2005	J152 2006/02/28			jSwap	7.1570	7.1580	0.014	0.0000	0.0000	0
28/11/2005	J153 2010/08/31			jSwap	7.5210	7.5300	0.120	0.0000	0.0000	0
28/11/2005	J157 2015/09/15			jSwap	7.7730	7.7810	0.103	0.0000	0.0000	0
28/11/2005	J186 2026/12/21			jSwap	7.3640	7.3780	0.190	0.0000	0.0000	0
28/11/2005	J194 2008/02/28			jSwap	7.3590	7.3670	0.109	0.0000	0.0000	0

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28/11/2005	J201	2014/12/22			jSwap	7.7000	7.7140	0.182	0.0000	0.0000	0
28/11/2005	J203	2017/09/15			jSwap	7.7230	7.7320	0.117	0.0000	0.0000	0
28/11/2005	J204	2018/12/21			jSwap	7.6810	7.6950	0.182	0.0000	0.0000	0
28/11/2005	J207	2020/01/15			jSwap	7.6600	7.6760	0.209	0.0000	0.0000	0
28/11/2005	JBAR	2005/03/16			jBar	7.1640	7.1790	0.209	0.0000	0.0000	0
28/11/2005	JFRA	2006/02/02			jFra	7.2890	7.2940	0.069	0.0000	0.0000	0
28/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	454.0000	451.0000	(0.661)	0	0	0
28/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	358.0000	344.0000	(3.911)	0	0	0
28/11/2005	JFRA	2006/05/04			jFra	7.2860	7.2940	0.110	0.0000	0.0000	0
28/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	523.0000	509.0000	(2.677)	0	0	0
28/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,223.0000	1,228.0000	0.409	0	0	0
28/11/2005	JFRA	2006/08/03			jFra	7.4480	7.4590	0.148	0.0000	0.0000	0
28/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	675.0000	660.0000	(2.222)	0	0	0
28/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,772.0000	1,783.0000	0.621	0	0	0
28/11/2005	JFRA	2006/11/02			jFra	7.5230	7.5270	0.053	0.0000	0.0000	0
28/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	853.0000	844.0000	(1.055)	0	0	0
28/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,133.0000	2,133.0000	-	0	0	0
28/11/2005	JFRA	2007/02/01			jFra	7.6140	7.6210	0.092	0.0000	0.0000	500
28/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,725.0000	1,728.0000	0.174	0	0	0
28/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,446.0000	1,432.0000	(0.968)	0	0	0
28/11/2005	JFRA	2007/05/03			jFra	7.6600	7.6740	0.183	0.0000	0.0000	0
28/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,579.0000	1,558.0000	(1.330)	0	0	0
28/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,971.0000	1,984.0000	0.660	0	0	0

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28/11/2005	JFRA	2007/08/02			jFra	7.7330	7.7460	0.168	0.0000	0.0000	0
28/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,644.0000	1,625.0000	(1.156)	0	0	0
28/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,214.0000	2,227.0000	0.587	0	0	0
28/11/2005	JFRA	2007/11/01			jFra	7.6720	7.6730	0.013	0.0000	0.0000	0
28/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,934.0000	1,928.0000	(0.310)	0	0	0
28/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,386.0000	2,383.0000	(0.126)	0	0	0
28/11/2005	JN02	2006/02/02			jNote	7.5230	7.5310	0.106	0.0000	0.0000	0
28/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,242.0000	2,112.0000	(5.798)	0	0	0
28/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	7,300.0000	7,314.0000	0.192	0	0	0
28/11/2005	JN05	2006/02/02			jNote	7.7420	7.7300	(0.155)	0.0000	0.0000	0
28/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	8,821.0000	8,384.0000	(4.954)	0	0	0
28/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	9,153.0000	9,211.0000	0.634	0	0	0
28/11/2005	JN10	2006/02/02			jNote	7.8370	7.8420	0.064	0.0000	0.0000	0
28/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	9,113.0000	8,947.0000	(1.822)	0	0	0
28/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	20,383.0000	19,872.0000	(2.507)	0	0	0
28/11/2005	JROD	2005/11/30			jRod	6.5130	6.6630	2.303	0.0000	0.0000	0
28/11/2005	JROD	2005/12/30			jRod	6.5860	6.7360	2.278	0.0000	0.0000	0
28/11/2005	JROD	2006/01/31			jRod	6.7630	6.9160	2.262	0.0000	0.0000	0
28/11/2005	JROD	2006/02/28			jRod	6.8450	6.9210	1.110	0.0000	0.0000	0
28/11/2005	JROD	2006/03/31			jRod	6.9500	7.0220	1.036	0.0000	0.0000	0
28/11/2005	JROD	2006/04/28			jRod	7.0430	7.1130	0.994	0.0000	0.0000	0
28/11/2005	JROD	2006/05/31			jRod	7.0050	7.0490	0.628	0.0000	0.0000	0
28/11/2005	JROD	2006/06/30			jRod	7.0770	7.1180	0.579	0.0000	0.0000	0

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28/11/2005	JROD	2006/07/31			jRod	7.1600	7.2010	0.573	0.0000	0.0000	0
28/11/2005	JROD	2006/08/31			jRod	7.1190	7.1500	0.435	0.0000	0.0000	0
28/11/2005	R153	2006/02/02			Bond Future	7.5680	7.5780	0.132	0.0000	0.0000	276
28/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	13,710.0000	13,246.0000	(3.384)	0	0	0
28/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	5,963.0000	5,926.0000	(0.620)	0	0	1
28/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	7,550.0000	7,165.0000	(5.099)	0	0	0
28/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	10,461.0000	10,503.0000	0.401	0	0	0
28/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	25,713.0000	26,010.0000	1.155	0	0	0
28/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,124.0000	993.0000	(11.655)	0	0	0
28/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	1,749.0000	1,683.0000	(3.774)	0	0	0
28/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	30,456.0000	29,962.0000	(1.622)	0	0	1
28/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	295.0000	267.0000	(9.492)	0	0	0
28/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	3,374.0000	3,113.0000	(7.736)	0	0	0
28/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	59,575.0000	59,119.0000	(0.765)	0	0	0
28/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	49,729.0000	49,262.0000	(0.939)	0	0	0
28/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	17,063.0000	17,229.0000	0.973	0	0	0
28/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	337.0000	283.0000	(16.024)	0	0	0
28/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	35,951.0000	36,324.0000	1.038	0	0	0
28/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	39,968.0000	39,486.0000	(1.206)	0	0	0
28/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	956.0000	902.0000	(5.649)	0	0	0
28/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	527.0000	487.0000	(7.590)	0	0	0
28/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	21,483.0000	20,990.0000	(2.295)	0	0	0
28/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	3,197.0000	3,131.0000	(2.064)	0	0	0
28/11/2005	R153	2006/05/04			Bond Future	7.5670	7.5790	0.159	0.0000	0.0000	0
28/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	18,216.0000	17,800.0000	(2.284)	0	0	0
28/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	10,819.0000	10,890.0000	0.656	0	0	0
28/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	12,951.0000	12,587.0000	(2.811)	0	0	0
28/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	15,674.0000	15,797.0000	0.785	0	0	0
28/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	21,729.0000	21,913.0000	0.847	0	0	0
28/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	4,453.0000	4,459.0000	0.135	0	0	20
28/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	8,777.0000	8,475.0000	(3.441)	0	0	0
28/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	31,766.0000	31,286.0000	(1.511)	0	0	0

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28/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	7,120.0000	7,152.0000	0.449	0	0	0
28/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	3,433.0000	3,260.0000	(5.039)	0	0	0
28/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	24,529.0000	24,074.0000	(1.855)	0	0	0
28/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	37,176.0000	37,490.0000	0.845	0	0	0
28/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	5,645.0000	5,409.0000	(4.181)	0	0	0
28/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	28,937.0000	29,187.0000	0.864	0	0	0
28/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	39,752.0000	39,259.0000	(1.240)	0	0	0
28/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	48,287.0000	47,790.0000	(1.029)	0	0	0
28/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	2,639.0000	2,632.0000	(0.265)	0	0	0
28/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	57,183.0000	56,686.0000	(0.869)	0	0	0
28/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	1,478.0000	1,467.0000	(0.744)	0	0	0
28/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	389.0000	381.0000	(2.057)	0	0	0
28/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	66,282.0000	65,787.0000	(0.747)	0	0	0
28/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	781.0000	771.0000	(1.280)	0	0	0
28/11/2005	R153	2006/08/03			Bond Future	7.5630	7.5760	0.172	0.0000	0.0000	0
28/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	13,975.0000	14,087.0000	0.801	0	0	0
28/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	17,797.0000	17,957.0000	0.899	0	0	0
28/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	15,376.0000	15,037.0000	(2.205)	0	0	0
28/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	21,124.0000	20,737.0000	(1.832)	0	0	0
28/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	27,580.0000	27,155.0000	(1.541)	0	0	0
28/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	10,959.0000	11,033.0000	0.675	0	0	0
28/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	34,949.0000	34,495.0000	(1.299)	0	0	0
28/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	8,953.0000	8,997.0000	0.491	0	0	0
28/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	42,680.0000	42,204.0000	(1.115)	0	0	0
28/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	50,659.0000	50,168.0000	(0.969)	0	0	0
28/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	6,195.0000	6,203.0000	0.129	0	0	0
28/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	22,570.0000	22,788.0000	0.966	0	0	0
28/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,246.0000	5,243.0000	(0.057)	0	0	0
28/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	58,804.0000	58,301.0000	(0.855)	0	0	0
28/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	10,482.0000	10,200.0000	(2.690)	0	0	0
28/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	7,403.0000	7,426.0000	0.311	0	0	0
28/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	6,560.0000	6,343.0000	(3.308)	0	0	0
28/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	28,416.0000	28,698.0000	0.992	0	0	0
28/11/2005	R157	2006/02/02			Bond Future	7.7910	7.8000	0.116	0.0000	0.0000	140

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28/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	60,973.0000	60,071.0000	(1.479)	0	0	0
28/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	520.0000	467.0000	(10.192)	0	0	0
28/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	154.0000	122.0000	(20.779)	0	0	0
28/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	114,913.0000	114,112.0000	(0.697)	0	0	0
28/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	1,218.0000	1,124.0000	(7.718)	0	0	0
28/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	78,815.0000	77,941.0000	(1.109)	0	0	0
28/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	3,696.0000	3,541.0000	(4.194)	0	0	0
28/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	48,739.0000	49,200.0000	0.946	0	0	0
28/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	2,114.0000	1,988.0000	(5.960)	0	0	0
28/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	96,955.0000	96,112.0000	(0.869)	0	0	0
28/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,750.0000	2,462.0000	(10.473)	0	0	0
28/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	90,504.0000	91,220.0000	0.791	0	0	0
28/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	673.0000	568.0000	(15.602)	0	0	0
28/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	68,614.0000	69,258.0000	0.939	0	0	0
28/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	32,158.0000	32,374.0000	0.672	0	0	0
28/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	7,674.0000	7,142.0000	(6.932)	0	0	0
28/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	6,509.0000	6,345.0000	(2.520)	0	0	250
28/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	43,966.0000	43,054.0000	(2.074)	0	0	250
28/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	16,309.0000	15,562.0000	(4.580)	0	0	0
28/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	11,336.0000	11,214.0000	(1.076)	0	0	0
28/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	19,723.0000	19,725.0000	0.010	0	0	0
28/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	28,565.0000	27,695.0000	(3.046)	0	0	0
28/11/2005	R157	2006/05/04			Bond Future	7.8000	7.8110	0.141	0.0000	0.0000	0
28/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	115,303.0000	114,352.0000	(0.825)	0	0	0
28/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	70,734.0000	71,404.0000	0.947	0	0	0
28/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	8,285.0000	8,236.0000	(0.591)	0	0	115
28/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,583.0000	3,360.0000	(6.224)	0	0	0
28/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	8,050.0000	7,672.0000	(4.696)	0	0	0
28/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	66,389.0000	65,473.0000	(1.380)	0	0	0
28/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	14,979.0000	15,005.0000	0.174	0	0	0
28/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	53,750.0000	54,266.0000	0.960	0	0	0
28/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	82,645.0000	81,702.0000	(1.141)	0	0	0
28/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	3,998.0000	3,941.0000	(1.426)	0	0	0
28/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	6,299.0000	6,236.0000	(1.000)	0	0	0
28/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	99,314.0000	98,358.0000	(0.963)	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
28/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	50,903.0000	50,035.0000	(1.705)	0	0	0
28/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	11,056.0000	11,034.0000	(0.199)	0	0	0
28/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	15,043.0000	14,504.0000	(3.583)	0	0	50
28/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	28,731.0000	28,943.0000	0.738	0	0	0
28/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	24,659.0000	23,977.0000	(2.766)	0	0	0
28/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	39,720.0000	40,075.0000	0.894	0	0	0
28/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	36,573.0000	35,783.0000	(2.160)	0	0	0
28/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	20,448.0000	20,551.0000	0.504	0	0	0
28/11/2005	R157	2006/08/03			Bond Future	7.8080	7.8190	0.141	0.0000	0.0000	0
28/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	72,882.0000	72,048.0000	(1.144)	0	0	0
28/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	19,397.0000	19,436.0000	0.201	0	0	0
28/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	46,941.0000	47,283.0000	0.729	0	0	0
28/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	22,189.0000	21,658.0000	(2.393)	0	0	0
28/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	88,295.0000	87,425.0000	(0.985)	0	0	0
28/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	118,339.0000	117,435.0000	(0.764)	0	0	0
28/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	104,022.0000	103,128.0000	(0.859)	0	0	0
28/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	59,291.0000	59,750.0000	0.774	0	0	0
28/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	10,044.0000	10,013.0000	(0.309)	0	0	0
28/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	13,645.0000	13,624.0000	(0.154)	0	0	0
28/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	16,185.0000	16,189.0000	0.025	0	0	0
28/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	14,003.0000	13,589.0000	(2.957)	0	0	0
28/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	7,871.0000	7,579.0000	(3.710)	0	0	0
28/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	74,103.0000	74,684.0000	0.784	0	0	0
28/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	23,590.0000	23,678.0000	0.373	0	0	0
28/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	58,084.0000	57,300.0000	(1.350)	0	0	0
28/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	32,351.0000	31,718.0000	(1.957)	0	0	0
28/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	36,967.0000	37,206.0000	0.647	0	0	0
28/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	44,165.0000	43,448.0000	(1.623)	0	0	0
28/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	29,035.0000	29,191.0000	0.537	0	0	0
28/11/2005	R186	2006/02/02			Bond Future	7.4250	7.4400	0.202	0.0000	0.0000	0
28/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	19,635.0000	19,957.0000	1.640	0	0	0
28/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	29,382.0000	27,746.0000	(5.568)	0	0	0
28/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	13,418.0000	12,276.0000	(8.511)	0	0	0
28/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	36,591.0000	37,407.0000	2.230	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
28/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	51,157.0000	49,241.0000	(3.745)	0	0	0
28/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	9,700.0000	9,743.0000	0.443	0	0	0
28/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	93,703.0000	95,495.0000	1.912	0	0	0
28/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	129,886.0000	131,808.0000	1.480	0	0	0
28/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	136.0000	100.0000	(26.471)	0	0	0
28/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	841.0000	674.0000	(19.857)	0	0	0
28/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,342.0000	3,774.0000	(13.082)	0	0	0
28/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	2,450.0000	2,368.0000	(3.347)	0	0	0
28/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	103,904.0000	101,864.0000	(1.963)	0	0	0
28/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	238.0000	213.0000	(10.504)	0	0	0
28/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	669.0000	618.0000	(7.623)	0	0	0
28/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	157,879.0000	155,869.0000	(1.273)	0	0	0
28/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	1,261.0000	1,192.0000	(5.472)	0	0	0
28/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	131,100.0000	129,073.0000	(1.546)	0	0	0
28/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	61,698.0000	63,089.0000	2.255	0	0	0
28/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	183,846.0000	181,863.0000	(1.079)	0	0	0
28/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	76,871.0000	74,849.0000	(2.630)	0	0	0
28/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	4,862.0000	4,798.0000	(1.316)	0	0	0
28/11/2005	R186	2006/05/04			Bond Future	7.4220	7.4380	0.216	0.0000	0.0000	0
28/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	47,651.0000	48,565.0000	1.918	0	0	0
28/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	25,026.0000	23,864.0000	(4.643)	0	0	0
28/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	42,030.0000	40,539.0000	(3.547)	0	0	0
28/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	31,960.0000	32,544.0000	1.827	0	0	0
28/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	62,618.0000	60,883.0000	(2.771)	0	0	0
28/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	21,043.0000	21,384.0000	1.620	0	0	0
28/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	186,081.0000	183,987.0000	(1.125)	0	0	0
28/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	96,812.0000	98,470.0000	1.713	0	0	0
28/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	12,622.0000	11,842.0000	(6.180)	0	0	0
28/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	5,003.0000	4,585.0000	(8.355)	0	0	0
28/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	3,159.0000	3,140.0000	(0.601)	0	0	0
28/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	130,369.0000	132,241.0000	1.436	0	0	0
28/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	69,188.0000	70,484.0000	1.873	0	0	0
28/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	1,956.0000	1,753.0000	(10.378)	0	0	0
28/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	10,183.0000	10,264.0000	0.795	0	0	0
28/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	162,046.0000	159,962.0000	(1.286)	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
28/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	111,393.0000	109,398.0000	(1.791)	0	0	0
28/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	7,319.0000	7,342.0000	0.314	0	0	0
28/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	136,753.0000	134,701.0000	(1.501)	0	0	0
28/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	5,388.0000	5,379.0000	(0.167)	0	0	0
28/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	14,496.0000	14,675.0000	1.235	0	0	0
28/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	86,434.0000	84,538.0000	(2.194)	0	0	0
28/11/2005	R186	2006/08/03			Bond Future	7.4190	7.4350	0.216	0.0000	0.0000	0
28/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	34,117.0000	32,964.0000	(3.380)	0	0	0
28/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	18,649.0000	18,845.0000	1.051	0	0	0
28/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	144,066.0000	142,127.0000	(1.346)	0	0	0
28/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	19,947.0000	19,094.0000	(4.276)	0	0	0
28/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	75,725.0000	76,934.0000	1.597	0	0	0
28/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	56,198.0000	57,107.0000	1.617	0	0	0
28/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	15,048.0000	15,171.0000	0.817	0	0	0
28/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	5,759.0000	5,776.0000	0.295	0	0	0
28/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	41,378.0000	42,030.0000	1.576	0	0	0
28/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	12,412.0000	12,484.0000	0.580	0	0	0
28/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	51,767.0000	50,357.0000	(2.724)	0	0	0
28/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	100,652.0000	102,170.0000	1.508	0	0	0
28/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	168,505.0000	166,515.0000	(1.181)	0	0	0
28/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	213,201.0000	211,155.0000	(0.960)	0	0	0
28/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	190,759.0000	188,735.0000	(1.061)	0	0	0
28/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	8,538.0000	8,576.0000	0.445	0	0	0
28/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	9,896.0000	9,352.0000	(5.497)	0	0	0
28/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	72,113.0000	70,501.0000	(2.235)	0	0	0
28/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	119,602.0000	117,736.0000	(1.560)	0	0	0
28/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	30,427.0000	30,877.0000	1.479	0	0	0
28/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	23,556.0000	23,856.0000	1.274	0	0	0
28/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	95,414.0000	93,653.0000	(1.846)	0	0	0
28/11/2005	R194	2006/02/02			Bond Future	7.4130	7.4220	0.121	0.0000	0.0000	0
28/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	16,454.0000	16,257.0000	(1.197)	0	0	0
28/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	8,832.0000	8,930.0000	1.110	0	0	0
28/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	13,125.0000	13,272.0000	1.120	0	0	0
28/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	181.0000	154.0000	(14.917)	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
28/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	17,915.0000	18,082.0000	0.932	0	0	0
28/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	793.0000	717.0000	(9.584)	0	0	0
28/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	20,991.0000	20,800.0000	(0.910)	0	0	0
28/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	25,593.0000	25,407.0000	(0.727)	0	0	0
28/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,225.0000	2,089.0000	(6.112)	0	0	0
28/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	211.0000	195.0000	(7.583)	0	0	0
28/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	5,388.0000	5,426.0000	0.705	0	0	0
28/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	30,196.0000	30,017.0000	(0.593)	0	0	0
28/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	110.0000	99.0000	(10.000)	0	0	0
28/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	38.0000	33.0000	(13.158)	0	0	0
28/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	37.0000	29.0000	(21.622)	0	0	0
28/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	406.0000	383.0000	(5.665)	0	0	0
28/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
28/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	22,848.0000	23,021.0000	0.757	0	0	0
28/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	8,037.0000	7,837.0000	(2.488)	0	0	0
28/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	12,086.0000	11,884.0000	(1.671)	0	0	0
28/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	1,536.0000	1,511.0000	(1.628)	0	0	0
28/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	798.0000	769.0000	(3.634)	0	0	0
28/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	3,005.0000	2,998.0000	(0.233)	0	0	0
28/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,689.0000	4,507.0000	(3.881)	0	0	0
28/11/2005	R194	2006/05/04			Bond Future	7.3870	7.4010	0.190	0.0000	0.0000	0
28/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	469.0000	463.0000	(1.279)	0	0	0
28/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	27,668.0000	27,423.0000	(0.885)	0	0	0
28/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	23,685.0000	23,441.0000	(1.030)	0	0	0
28/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	15,793.0000	15,998.0000	1.298	0	0	0
28/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	940.0000	876.0000	(6.809)	0	0	0
28/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	424.0000	389.0000	(8.255)	0	0	0
28/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	639.0000	635.0000	(0.626)	0	0	0
28/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	170.0000	153.0000	(10.000)	0	0	0
28/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	11,947.0000	12,124.0000	1.482	0	0	0
28/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,763.0000	1,778.0000	0.851	0	0	0
28/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	4,054.0000	4,113.0000	1.455	0	0	0
28/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	19,925.0000	20,148.0000	1.119	0	0	0
28/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	12,212.0000	11,987.0000	(1.842)	0	0	0
28/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,990.0000	5,809.0000	(3.022)	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
28/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	8,531.0000	8,672.0000	1.653	0	0	0
28/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	874.0000	873.0000	(0.114)	0	0	0
28/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,862.0000	1,763.0000	(5.317)	0	0	0
28/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	19,744.0000	19,502.0000	(1.226)	0	0	0
28/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	1,239.0000	1,243.0000	0.323	0	0	0
28/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	5,962.0000	6,059.0000	1.627	0	0	0
28/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	15,909.0000	15,673.0000	(1.483)	0	0	0
28/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	8,884.0000	8,676.0000	(2.341)	0	0	0
28/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,608.0000	3,464.0000	(3.991)	0	0	0
28/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	2,679.0000	2,712.0000	1.232	0	0	0
28/11/2005	R194	2006/08/03			Bond Future	7.3460	7.3630	0.231	0.0000	0.0000	0
28/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	15,726.0000	15,498.0000	(1.450)	0	0	0
28/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	11,054.0000	11,216.0000	1.466	0	0	0
28/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,120.0000	2,029.0000	(4.292)	0	0	0
28/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,254.0000	3,134.0000	(3.688)	0	0	0
28/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	2,372.0000	2,397.0000	1.054	0	0	0
28/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,964.0000	1,980.0000	0.815	0	0	0
28/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	22,270.0000	22,026.0000	(1.096)	0	0	0
28/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	9,832.0000	9,632.0000	(2.034)	0	0	0
28/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,389.0000	1,394.0000	0.360	0	0	0
28/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	18,970.0000	18,732.0000	(1.255)	0	0	0
28/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,835.0000	3,888.0000	1.382	0	0	0
28/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,630.0000	1,639.0000	0.552	0	0	0
28/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	25,646.0000	25,398.0000	(0.967)	0	0	0
28/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	8,428.0000	8,562.0000	1.590	0	0	0
28/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,942.0000	2,979.0000	1.258	0	0	0
28/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	12,627.0000	12,411.0000	(1.711)	0	0	0
28/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	5,002.0000	5,078.0000	1.519	0	0	0
28/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,294.0000	7,116.0000	(2.440)	0	0	0
28/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	6,512.0000	6,614.0000	1.566	0	0	0
28/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,080.0000	4,929.0000	(2.972)	0	0	0
28/11/2005	R201	2006/02/02			Bond Future	7.7620	7.7770	0.193	0.0000	0.0000	0
28/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	9,010.0000	9,031.0000	0.233	0	0	0
28/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	24,523.0000	23,557.0000	(3.939)	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
28/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	50,232.0000	49,166.0000	(2.122)	0	0	0
28/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	15,379.0000	15,550.0000	1.112	0	0	0
28/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	24,758.0000	25,156.0000	1.608	0	0	0
28/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	7,336.0000	6,748.0000	(8.015)	0	0	0
28/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	3,072.0000	2,993.0000	(2.572)	0	0	0
28/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	14,589.0000	13,774.0000	(5.586)	0	0	0
28/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	78,631.0000	77,582.0000	(1.334)	0	0	0
28/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	64,306.0000	63,244.0000	(1.651)	0	0	0
28/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	1,054.0000	991.0000	(5.977)	0	0	0
28/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	92,807.0000	91,783.0000	(1.103)	0	0	0
28/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	466.0000	428.0000	(8.155)	0	0	0
28/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	1,787.0000	1,711.0000	(4.253)	0	0	0
28/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	37,311.0000	37,961.0000	1.742	0	0	0
28/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	844.0000	706.0000	(16.351)	0	0	0
28/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	52,544.0000	53,392.0000	1.614	0	0	0
28/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,923.0000	2,586.0000	(11.529)	0	0	0
28/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	5,276.0000	5,220.0000	(1.061)	0	0	0
28/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	36,769.0000	35,727.0000	(2.834)	0	0	0
28/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	50.0000	36.0000	(28.000)	0	0	0
28/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	69,592.0000	70,530.0000	1.348	0	0	0
28/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	87,435.0000	88,408.0000	1.113	0	0	0
28/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	230.0000	181.0000	(21.304)	0	0	0
28/11/2005	R201	2006/05/04			Bond Future	7.7720	7.7880	0.206	0.0000	0.0000	0
28/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	16,941.0000	17,133.0000	1.133	0	0	0
28/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	31,490.0000	30,652.0000	(2.661)	0	0	0
28/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	21,934.0000	21,209.0000	(3.305)	0	0	0
28/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	23,351.0000	23,656.0000	1.306	0	0	0
28/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	12,630.0000	12,736.0000	0.839	0	0	0
28/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	7,218.0000	7,228.0000	0.139	0	0	0
28/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	93,516.0000	92,466.0000	(1.123)	0	0	0
28/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,620.0000	3,599.0000	(0.580)	0	0	0
28/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	31,740.0000	32,187.0000	1.408	0	0	0
28/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	55,061.0000	54,080.0000	(1.782)	0	0	0
28/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	14,041.0000	13,459.0000	(4.145)	0	0	0
28/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	67,846.0000	66,827.0000	(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
28/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	42,838.0000	41,915.0000	(2.155)	0	0	0
28/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	9,496.0000	9,544.0000	0.505	0	0	0
28/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,554.0000	5,542.0000	(0.216)	0	0	0
28/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	80,957.0000	79,915.0000	(1.287)	0	0	0
28/11/2005	R201	2006/08/03			Bond Future	7.7810	7.7980	0.218	0.0000	0.0000	0
28/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	23,795.0000	24,063.0000	1.126	0	0	0
28/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	37,467.0000	36,666.0000	(2.138)	0	0	0
28/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	60,225.0000	59,288.0000	(1.556)	0	0	0
28/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	16,176.0000	16,309.0000	0.822	0	0	0
28/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	72,369.0000	71,387.0000	(1.357)	0	0	0
28/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	29,967.0000	30,329.0000	1.208	0	0	0
28/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	11,490.0000	11,544.0000	0.470	0	0	0
28/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	84,787.0000	83,772.0000	(1.197)	0	0	0
28/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	28,013.0000	27,305.0000	(2.527)	0	0	0
28/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	37,688.0000	38,160.0000	1.252	0	0	0
28/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	8,556.0000	8,587.0000	0.362	0	0	0
28/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	96,070.0000	95,031.0000	(1.082)	0	0	0
28/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	13,558.0000	13,646.0000	0.649	0	0	0
28/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	19,807.0000	19,210.0000	(3.014)	0	0	0
28/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	48,519.0000	47,641.0000	(1.810)	0	0	0
28/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	19,515.0000	19,706.0000	0.979	0	0	0
28/11/2005	R203	2006/02/02			Bond Future	7.7610	7.7710	0.129	0.0000	0.0000	0
28/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	3,047.0000	2,971.0000	(2.494)	0	0	0
28/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	40,012.0000	39,161.0000	(2.127)	0	0	0
28/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	43,418.0000	43,896.0000	1.101	0	0	0
28/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,817.0000	2,521.0000	(10.508)	0	0	0
28/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	920.0000	786.0000	(14.565)	0	0	0
28/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	7,015.0000	6,503.0000	(7.299)	0	0	0
28/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	62,155.0000	62,795.0000	1.030	0	0	0
28/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	27,493.0000	27,755.0000	0.953	0	0	0
28/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	25,731.0000	24,905.0000	(3.210)	0	0	0
28/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	15,389.0000	15,452.0000	0.409	0	0	0
28/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	14,537.0000	13,826.0000	(4.891)	0	0	0
28/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	7,440.0000	7,388.0000	(0.699)	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
28/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	56,223.0000	55,396.0000	(1.471)	0	0	0
28/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	90,363.0000	89,580.0000	(0.867)	0	0	0
28/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	68.0000	60.0000	(11.765)	0	0	0
28/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	294.0000	270.0000	(8.163)	0	0	0
28/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	1,042.0000	989.0000	(5.086)	0	0	0
28/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	73,248.0000	72,449.0000	(1.091)	0	0	0
28/11/2005	R203	2006/05/04			Bond Future	7.7680	7.7780	0.129	0.0000	0.0000	0
28/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	9,890.0000	9,906.0000	0.162	0	0	0
28/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	45,824.0000	45,077.0000	(1.630)	0	0	0
28/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	24,763.0000	24,918.0000	0.626	0	0	0
28/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	23,388.0000	22,781.0000	(2.595)	0	0	0
28/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	16,114.0000	16,185.0000	0.441	0	0	0
28/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	33,621.0000	32,930.0000	(2.055)	0	0	0
28/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	3,085.0000	3,061.0000	(0.778)	0	0	0
28/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	74,554.0000	73,768.0000	(1.054)	0	0	0
28/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	5,705.0000	5,692.0000	(0.228)	0	0	0
28/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	59,623.0000	58,847.0000	(1.302)	0	0	0
28/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	1,559.0000	1,538.0000	(1.347)	0	0	0
28/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	5,352.0000	5,082.0000	(5.045)	0	0	0
28/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	9,391.0000	9,008.0000	(4.078)	0	0	0
28/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	90,162.0000	89,377.0000	(0.871)	0	0	0
28/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	66,235.0000	66,728.0000	0.744	0	0	0
28/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	36,047.0000	36,309.0000	0.727	0	0	0
28/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	49,948.0000	50,327.0000	0.759	0	0	0
28/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	15,322.0000	14,821.0000	(3.270)	0	0	0
28/11/2005	R203	2006/08/03			Bond Future	7.7720	7.7840	0.154	0.0000	0.0000	0
28/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	50,318.0000	49,534.0000	(1.558)	0	0	0
28/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	15,184.0000	15,302.0000	0.777	0	0	0
28/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	30,835.0000	31,104.0000	0.872	0	0	0
28/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	38,984.0000	38,267.0000	(1.839)	0	0	0
28/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	29,179.0000	28,546.0000	(2.169)	0	0	0
28/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	22,024.0000	22,210.0000	0.845	0	0	0
28/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	69,885.0000	70,448.0000	0.806	0	0	0
28/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	9,611.0000	9,272.0000	(3.527)	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
28/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	14,537.0000	14,099.0000	(3.013)	0	0	0
28/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	54,797.0000	55,262.0000	0.849	0	0	0
28/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	21,026.0000	20,488.0000	(2.559)	0	0	0
28/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	41,751.0000	42,115.0000	0.872	0	0	0
28/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	6,449.0000	6,483.0000	0.527	0	0	0
28/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	76,653.0000	75,786.0000	(1.131)	0	0	0
28/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	62,966.0000	62,132.0000	(1.325)	0	0	0
28/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	10,087.0000	10,156.0000	0.684	0	0	0
28/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	91,087.0000	90,198.0000	(0.976)	0	0	0
28/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	3,963.0000	3,976.0000	0.328	0	0	0
28/11/2005	R204	2006/02/02			Bond Future	7.7330	7.7480	0.194	0.0000	0.0000	0
28/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	28,867.0000	27,695.0000	(4.060)	0	0	0
28/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	7,341.0000	7,395.0000	0.736	0	0	0
28/11/2005	R204	2006/05/04			Bond Future	7.7390	7.7550	0.207	0.0000	0.0000	0
28/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	37,128.0000	36,079.0000	(2.825)	0	0	0
28/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	16,336.0000	16,578.0000	1.481	0	0	0
28/11/2005	R204	2006/08/03			Bond Future	7.7450	7.7610	0.207	0.0000	0.0000	0
28/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	42,773.0000	41,809.0000	(2.254)	0	0	0
28/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	22,707.0000	23,017.0000	1.365	0	0	0
28/11/2005	R207	2006/02/02			Bond Future	7.7010	7.7180	0.221	0.0000	0.0000	0
28/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	31,017.0000	29,700.0000	(4.246)	0	0	0
28/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	6,817.0000	6,899.0000	1.203	0	0	0
28/11/2005	R207	2006/05/04			Bond Future	7.7080	7.7250	0.221	0.0000	0.0000	0
28/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	39,089.0000	37,961.0000	(2.886)	0	0	0
28/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	15,690.0000	15,947.0000	1.638	0	0	0
28/11/2005	R207	2006/08/03			Bond Future	7.7130	7.7310	0.233	0.0000	0.0000	0
28/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	22,095.0000	22,455.0000	1.629	0	0	0
28/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	44,856.0000	43,765.0000	(2.432)	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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<b>Grand Total:</b>										<b>2,309</b>
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