



Derivatives High/Low Report

High/Low for 14/11/2005

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
14/11/2005	GOVI 2006/02/02			jGovi	230.9090	230.8920	(0.007)	0.0000	0.0000	506
14/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	30,971.0000	30,407.0000	(1.821)	0	0	0
14/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	40,061.0000	39,327.0000	(1.832)	0	0	0
14/11/2005	GOVI 2006/05/04			jGovi	235.2100	235.3160	0.045	0.0000	0.0000	195
14/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	64,526.0000	65,100.0000	0.890	0	0	0
14/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	12,426.0000	11,940.0000	(3.911)	0	0	0
14/11/2005	GOVI 2006/08/03			jGovi	239.6420	239.8470	0.086	0.0000	0.0000	0
14/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	105,146.0000	106,735.0000	1.511	0	0	0
14/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	8,726.0000	8,265.0000	(5.283)	0	0	0
14/11/2005	GOVI 2006/11/02			jGovi	244.1870	244.4630	0.113	0.0000	0.0000	0
14/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	5,104.0000	4,771.0000	(6.524)	0	0	0
14/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	146,974.0000	149,401.0000	1.651	0	0	0
14/11/2005	J152 2006/02/28			jSwap	7.1760	7.2340	0.808	0.0000	0.0000	0
14/11/2005	J153 2010/08/31			jSwap	7.7510	7.7500	(0.013)	0.0000	0.0000	0
14/11/2005	J157 2015/09/15			jSwap	7.9900	8.0000	0.125	0.0000	0.0000	0
14/11/2005	J186 2026/12/21			jSwap	7.6280	7.6370	0.118	0.0000	0.0000	0
14/11/2005	J194 2008/02/28			jSwap	7.5820	7.5860	0.053	0.0000	0.0000	0

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14/11/2005	J201	2014/12/22			jSwap	7.9140	7.9190	0.063	0.0000	0.0000	0
14/11/2005	J203	2017/09/15			jSwap	7.9460	7.9510	0.063	0.0000	0.0000	0
14/11/2005	J204	2018/12/21			jSwap	7.8970	7.9060	0.114	0.0000	0.0000	0
14/11/2005	J207	2020/01/15			jSwap	7.8790	7.8900	0.140	0.0000	0.0000	0
14/11/2005	JBAR	2005/03/16			jBar	7.1360	7.2430	1.499	0.0000	0.0000	0
14/11/2005	JFRA	2006/02/02			jFra	7.4010	7.4520	0.689	0.0000	0.0000	0
14/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	283.0000	232.0000	(18.021)	0	0	0
14/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	652.0000	726.0000	11.350	0	0	0
14/11/2005	JFRA	2006/05/04			jFra	7.5940	7.6110	0.224	0.0000	0.0000	0
14/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,776.0000	1,802.0000	1.464	0	0	0
14/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	323.0000	307.0000	(4.954)	0	0	0
14/11/2005	JFRA	2006/08/03			jFra	7.7520	7.7950	0.555	0.0000	0.0000	0
14/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,314.0000	2,386.0000	3.111	0	0	0
14/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	475.0000	442.0000	(6.947)	0	0	0
14/11/2005	JFRA	2006/11/02			jFra	7.8580	7.8840	0.331	0.0000	0.0000	0
14/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	618.0000	596.0000	(3.560)	0	0	0
14/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,716.0000	2,757.0000	1.510	0	0	0
14/11/2005	JFRA	2007/02/01			jFra	7.9530	7.9570	0.050	0.0000	0.0000	500
14/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,220.0000	2,221.0000	0.045	0	0	0
14/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,113.0000	1,104.0000	(0.809)	0	0	0
14/11/2005	JFRA	2007/05/03			jFra	8.0160	8.0200	0.050	0.0000	0.0000	0
14/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,492.0000	2,493.0000	0.040	0	0	0
14/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,231.0000	1,222.0000	(0.731)	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
14/11/2005	JFRA	2007/08/02			jFra	8.0070	7.9490	(0.724)	0.0000	0.0000	0
14/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,380.0000	1,433.0000	3.841	0	0	0
14/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,619.0000	2,530.0000	(3.398)	0	0	0
14/11/2005	JFRA	2007/11/01			jFra	8.0140	8.0510	0.462	0.0000	0.0000	0
14/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,564.0000	1,520.0000	(2.813)	0	0	0
14/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,915.0000	2,968.0000	1.818	0	0	0
14/11/2005	JN02	2006/02/02			jNote	7.8170	7.8340	0.217	0.0000	0.0000	0
14/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,212.0000	1,100.0000	(9.241)	0	0	0
14/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	11,697.0000	11,885.0000	1.607	0	0	0
14/11/2005	JN05	2006/02/02			jNote	8.0380	8.0140	(0.299)	0.0000	0.0000	0
14/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,005.0000	5,165.0000	3.197	0	0	0
14/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	16,807.0000	15,984.0000	(4.897)	0	0	0
14/11/2005	JN10	2006/02/02			jNote	8.1040	8.0820	(0.271)	0.0000	0.0000	0
14/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	19,063.0000	17,952.0000	(5.828)	0	0	0
14/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	11,964.0000	12,350.0000	3.226	0	0	0
14/11/2005	JROD	2005/11/30			jRod	6.5350	6.6790	2.204	0.0000	0.0000	0
14/11/2005	JROD	2005/12/30			jRod	6.6540	6.8130	2.390	0.0000	0.0000	0
14/11/2005	JROD	2006/01/31			jRod	6.8390	7.0530	3.129	0.0000	0.0000	0
14/11/2005	JROD	2006/02/28			jRod	6.8740	7.0090	1.964	0.0000	0.0000	0
14/11/2005	JROD	2006/03/31			jRod	6.9690	7.1190	2.152	0.0000	0.0000	0
14/11/2005	JROD	2006/04/28			jRod	7.0630	7.2180	2.195	0.0000	0.0000	0
14/11/2005	JROD	2006/05/31			jRod	7.0300	7.1290	1.408	0.0000	0.0000	0
14/11/2005	JROD	2006/06/30			jRod	7.1190	7.2180	1.391	0.0000	0.0000	0

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14/11/2005	JROD	2006/07/31			jRod	7.2280	7.3300	1.411	0.0000	0.0000	0
14/11/2005	JROD	2006/08/31			jRod	7.1920	7.2720	1.112	0.0000	0.0000	0
14/11/2005	R153	2006/02/02			Bond Future	7.8480	7.8150	(0.420)	7.8000	7.8000	268
14/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	7,724.0000	6,994.0000	(9.451)	0	0	0
14/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	21,626.0000	22,485.0000	3.972	0	0	1
14/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	14,117.0000	14,781.0000	4.704	0	0	0
14/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	4,811.0000	4,276.0000	(11.120)	0	0	0
14/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	8,245.0000	8,688.0000	5.373	0	0	0
14/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	12,390.0000	11,439.0000	(7.676)	0	0	1
14/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	1,613.0000	1,717.0000	6.448	0	0	0
14/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	18,885.0000	17,737.0000	(6.079)	0	0	0
14/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	27,194.0000	25,904.0000	(4.744)	0	0	0
14/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	30,092.0000	31,107.0000	3.373	0	0	0
14/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	1,145.0000	964.0000	(15.808)	0	0	0
14/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	48,532.0000	49,745.0000	2.499	0	0	0
14/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	1,838.0000	1,575.0000	(14.309)	0	0	0
14/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	39,148.0000	40,279.0000	2.889	0	0	0
14/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	2,972.0000	2,594.0000	(12.719)	0	0	0
14/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	47,639.0000	46,253.0000	(2.909)	0	0	0
14/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,083.0000	4,327.0000	5.976	0	0	0
14/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	133.0000	140.0000	5.263	0	0	0
14/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	36,949.0000	35,586.0000	(3.689)	0	0	0
14/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	468.0000	498.0000	6.410	0	0	0
14/11/2005	R153	2006/05/04			Bond Future	7.8680	7.8170	(0.648)	0.0000	0.0000	0
14/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	8,273.0000	7,497.0000	(9.380)	0	0	20
14/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,022.0000	2,201.0000	8.853	0	0	0
14/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	23,451.0000	24,720.0000	5.411	0	0	0
14/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	47,901.0000	46,035.0000	(3.896)	0	0	0
14/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	12,200.0000	11,204.0000	(8.164)	0	0	0
14/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,450.0000	3,738.0000	8.348	0	0	0
14/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	12,499.0000	13,325.0000	6.609	0	0	0
14/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	38,877.0000	37,120.0000	(4.519)	0	0	0

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14/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	17,238.0000	16,018.0000	(7.077)	0	0	0
14/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	5,573.0000	6,008.0000	7.805	0	0	0
14/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	17,473.0000	18,522.0000	6.004	0	0	0
14/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	46,206.0000	47,986.0000	3.852	0	0	0
14/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	1,940.0000	1,675.0000	(13.660)	0	0	0
14/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	3,307.0000	2,906.0000	(12.126)	0	0	0
14/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	54,838.0000	56,717.0000	3.426	0	0	0
14/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,080.0000	915.0000	(15.278)	0	0	0
14/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	30,336.0000	31,808.0000	4.852	0	0	0
14/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	5,359.0000	4,785.0000	(10.711)	0	0	0
14/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	30,661.0000	29,050.0000	(5.254)	0	0	0
14/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	37,980.0000	39,624.0000	4.329	0	0	0
14/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	8,550.0000	9,167.0000	7.216	0	0	0
14/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	23,409.0000	21,980.0000	(6.104)	0	0	0
14/11/2005	R153	2006/08/03			Bond Future	7.8810	7.8120	(0.876)	0.0000	0.0000	0
14/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	15,328.0000	16,469.0000	7.444	0	0	0
14/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	16,311.0000	15,049.0000	(7.737)	0	0	0
14/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	20,808.0000	22,163.0000	6.512	0	0	0
14/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	31,063.0000	29,129.0000	(6.226)	0	0	0
14/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	20,303.0000	18,827.0000	(7.270)	0	0	0
14/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,850.0000	7,533.0000	9.971	0	0	0
14/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	3,995.0000	4,463.0000	11.715	0	0	0
14/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	37,976.0000	35,826.0000	(5.661)	0	0	0
14/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	10,643.0000	11,556.0000	8.578	0	0	0
14/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	41,831.0000	43,657.0000	4.365	0	0	0
14/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	49,515.0000	51,449.0000	3.906	0	0	0
14/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	8,082.0000	7,399.0000	(8.451)	0	0	0
14/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	11,259.0000	10,338.0000	(8.180)	0	0	0
14/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	9,492.0000	8,700.0000	(8.344)	0	0	0
14/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	13,489.0000	12,411.0000	(7.992)	0	0	0
14/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	25,188.0000	23,484.0000	(6.765)	0	0	0
14/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	27,361.0000	28,901.0000	5.628	0	0	0
14/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	34,412.0000	36,108.0000	4.929	0	0	0
14/11/2005	R157	2006/02/02			Bond Future	8.0230	8.0290	0.075	0.0000	0.0000	140

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14/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	46,848.0000	46,145.0000	(1.501)	0	0	0
14/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	5,502.0000	5,305.0000	(3.581)	0	0	0
14/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	8,678.0000	8,464.0000	(2.466)	0	0	0
14/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	63,096.0000	62,409.0000	(1.089)	0	0	0
14/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	80,129.0000	79,472.0000	(0.820)	0	0	0
14/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	3,499.0000	3,332.0000	(4.773)	0	0	0
14/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	48,084.0000	48,266.0000	0.379	0	0	0
14/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	1,793.0000	1,679.0000	(6.358)	0	0	0
14/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	97,078.0000	96,475.0000	(0.621)	0	0	0
14/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	4,492.0000	4,186.0000	(6.812)	0	0	0
14/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	109,535.0000	110,010.0000	0.434	0	0	0
14/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,481.0000	1,334.0000	(9.926)	0	0	0
14/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	66,578.0000	66,920.0000	0.514	0	0	0
14/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	32,859.0000	32,869.0000	0.030	0	0	0
14/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	77.0000	63.0000	(18.182)	0	0	0
14/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	10,337.0000	9,858.0000	(4.634)	0	0	0
14/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	87,383.0000	87,825.0000	0.506	0	0	0
14/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	334.0000	287.0000	(14.072)	0	0	0
14/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	13,697.0000	13,501.0000	(1.431)	0	0	250
14/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	19,448.0000	18,837.0000	(3.142)	0	0	0
14/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	21,326.0000	21,204.0000	(0.572)	0	0	0
14/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	32,046.0000	31,361.0000	(2.138)	0	0	250
14/11/2005	R157	2006/05/04			Bond Future	8.0420	8.0400	(0.025)	0.0000	0.0000	0
14/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	7,037.0000	6,833.0000	(2.899)	0	0	0
14/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	68,345.0000	68,225.0000	(0.176)	0	0	0
14/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	70,162.0000	69,899.0000	(0.375)	0	0	0
14/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	4,982.0000	4,879.0000	(2.067)	0	0	0
14/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	88,662.0000	88,441.0000	(0.249)	0	0	0
14/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	13,465.0000	13,185.0000	(2.079)	0	0	115
14/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	2,032.0000	1,971.0000	(3.002)	0	0	0
14/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	54,156.0000	53,855.0000	(0.556)	0	0	0
14/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	17,400.0000	17,235.0000	(0.948)	0	0	0
14/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	9,999.0000	9,858.0000	(1.410)	0	0	0
14/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	53,377.0000	53,233.0000	(0.270)	0	0	0
14/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	40,952.0000	40,627.0000	(0.794)	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
14/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	10,463.0000	10,210.0000	(2.418)	0	0	0
14/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	98,862.0000	98,819.0000	(0.043)	0	0	0
14/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	27,109.0000	26,939.0000	(0.627)	0	0	0
14/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	83,998.0000	83,905.0000	(0.111)	0	0	0
14/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	17,524.0000	17,220.0000	(1.735)	0	0	0
14/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	39,501.0000	39,338.0000	(0.413)	0	0	0
14/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	30,463.0000	30,133.0000	(1.083)	0	0	0
14/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	23,057.0000	22,734.0000	(1.401)	0	0	0
14/11/2005	R157	2006/08/03			Bond Future	8.0570	8.0470	(0.124)	0.0000	0.0000	0
14/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	48,724.0000	48,068.0000	(1.346)	0	0	0
14/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	24,530.0000	24,653.0000	0.501	0	0	0
14/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	74,555.0000	73,815.0000	(0.993)	0	0	0
14/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	60,632.0000	60,911.0000	0.460	0	0	0
14/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	60,471.0000	59,767.0000	(1.164)	0	0	0
14/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	26,726.0000	26,226.0000	(1.871)	0	0	0
14/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	103,167.0000	103,594.0000	0.414	0	0	0
14/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	22,476.0000	22,021.0000	(2.024)	0	0	0
14/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	14,451.0000	14,099.0000	(2.436)	0	0	0
14/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	75,007.0000	75,330.0000	0.431	0	0	0
14/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	9,689.0000	9,728.0000	0.403	0	0	0
14/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	89,871.0000	90,236.0000	0.406	0	0	0
14/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	19,073.0000	18,658.0000	(2.176)	0	0	0
14/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	90,928.0000	90,163.0000	(0.841)	0	0	0
14/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	16,140.0000	16,216.0000	0.471	0	0	0
14/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,118.0000	5,132.0000	0.274	0	0	0
14/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	34,651.0000	34,828.0000	0.511	0	0	0
14/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	39,099.0000	38,498.0000	(1.537)	0	0	0
14/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	32,172.0000	31,622.0000	(1.710)	0	0	0
14/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	47,088.0000	47,317.0000	0.486	0	0	0
14/11/2005	R186	2006/02/02			Bond Future	7.6960	7.7040	0.104	0.0000	0.0000	0
14/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	24,018.0000	23,978.0000	(0.167)	0	0	0
14/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	30,768.0000	29,724.0000	(3.393)	0	0	0
14/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	4,796.0000	4,615.0000	(3.774)	0	0	0
14/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	99,929.0000	98,744.0000	(1.186)	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
14/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	2,859.0000	2,711.0000	(5.177)	0	0	0
14/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	150,198.0000	149,104.0000	(0.728)	0	0	0
14/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	1,298.0000	1,207.0000	(7.011)	0	0	0
14/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	125,361.0000	124,210.0000	(0.918)	0	0	0
14/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	8,187.0000	7,989.0000	(2.418)	0	0	0
14/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	74,934.0000	73,733.0000	(1.603)	0	0	0
14/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	6,090.0000	5,613.0000	(7.833)	0	0	0
14/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	14,076.0000	13,908.0000	(1.194)	0	0	0
14/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	15,582.0000	14,781.0000	(5.141)	0	0	0
14/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	51,378.0000	50,206.0000	(2.281)	0	0	0
14/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	39.0000	30.0000	(23.077)	0	0	0
14/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	93,701.0000	94,511.0000	0.864	0	0	0
14/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	1,638.0000	1,444.0000	(11.844)	0	0	0
14/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	127,827.0000	128,785.0000	0.749	0	0	0
14/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	257.0000	212.0000	(17.510)	0	0	0
14/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	40,542.0000	40,745.0000	0.501	0	0	0
14/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	63,969.0000	64,497.0000	0.825	0	0	0
14/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	164,496.0000	165,490.0000	0.604	0	0	0
14/11/2005	R186	2006/05/04			Bond Future	7.7010	7.7030	0.026	0.0000	0.0000	0
14/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	42,525.0000	42,050.0000	(1.117)	0	0	0
14/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	36,441.0000	36,216.0000	(0.617)	0	0	0
14/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	154,170.0000	153,744.0000	(0.276)	0	0	0
14/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	98,467.0000	98,510.0000	0.044	0	0	0
14/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	6,409.0000	6,203.0000	(3.214)	0	0	0
14/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	14,335.0000	14,013.0000	(2.246)	0	0	0
14/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	129,479.0000	129,627.0000	0.114	0	0	0
14/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	164,683.0000	164,885.0000	0.123	0	0	0
14/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	6,739.0000	6,563.0000	(2.612)	0	0	0
14/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	2,178.0000	2,077.0000	(4.637)	0	0	0
14/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	72,452.0000	72,379.0000	(0.101)	0	0	0
14/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	780.0000	732.0000	(6.154)	0	0	0
14/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	51,909.0000	51,741.0000	(0.324)	0	0	0
14/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	26,488.0000	26,071.0000	(1.574)	0	0	0
14/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	131,805.0000	131,331.0000	(0.360)	0	0	0
14/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	14,118.0000	13,873.0000	(1.735)	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
14/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	10,639.0000	10,414.0000	(2.115)	0	0	0
14/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	108,061.0000	107,567.0000	(0.457)	0	0	0
14/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	84,801.0000	84,295.0000	(0.597)	0	0	0
14/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	19,084.0000	18,827.0000	(1.347)	0	0	0
14/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	62,662.0000	62,158.0000	(0.804)	0	0	0
14/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	26,215.0000	25,961.0000	(0.969)	0	0	0
14/11/2005	R186	2006/08/03			Bond Future	7.7020	7.7010	(0.013)	0.0000	0.0000	0
14/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	60,794.0000	60,463.0000	(0.544)	0	0	0
14/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	46,198.0000	45,863.0000	(0.725)	0	0	0
14/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	35,418.0000	35,211.0000	(0.584)	0	0	0
14/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	52,118.0000	51,907.0000	(0.405)	0	0	0
14/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	11,635.0000	11,493.0000	(1.220)	0	0	0
14/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	79,619.0000	79,312.0000	(0.386)	0	0	0
14/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	94,300.0000	94,103.0000	(0.209)	0	0	0
14/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	103,179.0000	102,914.0000	(0.257)	0	0	0
14/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	29,112.0000	28,791.0000	(1.103)	0	0	0
14/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	9,903.0000	9,707.0000	(1.979)	0	0	0
14/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	23,680.0000	23,376.0000	(1.284)	0	0	0
14/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	131,666.0000	131,452.0000	(0.163)	0	0	0
14/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	181,579.0000	181,507.0000	(0.040)	0	0	0
14/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	116,931.0000	116,751.0000	(0.154)	0	0	0
14/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	14,066.0000	13,826.0000	(1.706)	0	0	0
14/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	19,622.0000	19,337.0000	(1.452)	0	0	0
14/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	139,949.0000	139,788.0000	(0.115)	0	0	0
14/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	160,521.0000	160,405.0000	(0.072)	0	0	0
14/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	5,144.0000	5,053.0000	(1.769)	0	0	0
14/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	21,772.0000	21,589.0000	(0.841)	0	0	0
14/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	36,358.0000	36,026.0000	(0.913)	0	0	0
14/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	72,451.0000	72,242.0000	(0.288)	0	0	0
14/11/2005	R194	2006/02/02			Bond Future	7.6800	7.6730	(0.091)	0.0000	0.0000	0
14/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	9,408.0000	9,251.0000	(1.669)	0	0	0
14/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,091.0000	1,068.0000	(2.108)	0	0	0
14/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	2,223.0000	2,110.0000	(5.083)	0	0	0
14/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	8,357.0000	8,379.0000	0.263	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
14/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	202.0000	178.0000	(11.881)	0	0	0
14/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	25,206.0000	25,317.0000	0.440	0	0	0
14/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	20,782.0000	20,873.0000	0.438	0	0	0
14/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	333.0000	319.0000	(4.204)	0	0	0
14/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	13,526.0000	13,377.0000	(1.102)	0	0	0
14/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	18,161.0000	18,022.0000	(0.765)	0	0	0
14/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,638.0000	2,617.0000	(0.796)	0	0	0
14/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	12,199.0000	12,247.0000	0.393	0	0	0
14/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	1,305.0000	1,219.0000	(6.590)	0	0	0
14/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	6,109.0000	5,953.0000	(2.554)	0	0	0
14/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	63.0000	59.0000	(6.349)	0	0	0
14/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	454.0000	410.0000	(9.692)	0	0	0
14/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,048.0000	5,044.0000	(0.079)	0	0	0
14/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	27,999.0000	27,864.0000	(0.482)	0	0	0
14/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	3,702.0000	3,563.0000	(3.755)	0	0	0
14/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
14/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	23,045.0000	22,908.0000	(0.594)	0	0	0
14/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	16,397.0000	16,470.0000	0.445	0	0	0
14/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	772.0000	709.0000	(8.161)	0	0	0
14/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
14/11/2005	R194	2006/05/04			Bond Future	7.6940	7.6540	(0.520)	0.0000	0.0000	0
14/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,037.0000	932.0000	(10.125)	0	0	0
14/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	3,467.0000	3,186.0000	(8.105)	0	0	0
14/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	8,666.0000	9,066.0000	4.616	0	0	0
14/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	4,950.0000	4,590.0000	(7.273)	0	0	0
14/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	5,904.0000	6,226.0000	5.454	0	0	0
14/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	22,986.0000	23,563.0000	2.510	0	0	0
14/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	1,844.0000	1,673.0000	(9.273)	0	0	0
14/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	19,176.0000	19,724.0000	2.858	0	0	0
14/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	416.0000	458.0000	10.096	0	0	0
14/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	20,792.0000	20,129.0000	(3.189)	0	0	0
14/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	173.0000	191.0000	10.405	0	0	0
14/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	25,069.0000	24,394.0000	(2.693)	0	0	0
14/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,381.0000	1,247.0000	(9.703)	0	0	0
14/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	16,674.0000	16,033.0000	(3.844)	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
14/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	899.0000	983.0000	9.344	0	0	0
14/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	64.0000	71.0000	10.938	0	0	0
14/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	1,991.0000	2,145.0000	7.735	0	0	0
14/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	12,818.0000	12,220.0000	(4.665)	0	0	0
14/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	2,526.0000	2,306.0000	(8.709)	0	0	0
14/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	11,946.0000	12,408.0000	3.867	0	0	0
14/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	15,463.0000	15,975.0000	3.311	0	0	0
14/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	9,596.0000	9,068.0000	(5.502)	0	0	0
14/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	6,987.0000	6,542.0000	(6.369)	0	0	0
14/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	3,673.0000	3,910.0000	6.452	0	0	0
14/11/2005	R194	2006/08/03			Bond Future	7.6940	7.6170	(1.001)	0.0000	0.0000	0
14/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,189.0000	3,551.0000	11.352	0	0	0
14/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	12,220.0000	11,333.0000	(7.259)	0	0	0
14/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,160.0000	1,332.0000	14.828	0	0	0
14/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	15,263.0000	14,294.0000	(6.349)	0	0	0
14/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	9,790.0000	9,011.0000	(7.957)	0	0	0
14/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	4,845.0000	4,374.0000	(9.721)	0	0	0
14/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	1,877.0000	2,131.0000	13.532	0	0	0
14/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	4,899.0000	5,370.0000	9.614	0	0	0
14/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	15,129.0000	15,937.0000	5.341	0	0	0
14/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	9,361.0000	10,030.0000	7.147	0	0	0
14/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	12,139.0000	12,885.0000	6.145	0	0	0
14/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,346.0000	2,105.0000	(10.273)	0	0	0
14/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	21,434.0000	22,333.0000	4.194	0	0	0
14/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,749.0000	2,467.0000	(10.258)	0	0	0
14/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	18,221.0000	19,079.0000	4.709	0	0	0
14/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	7,776.0000	7,107.0000	(8.603)	0	0	0
14/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	3,953.0000	3,559.0000	(9.967)	0	0	0
14/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	6,973.0000	7,549.0000	8.260	0	0	0
14/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,292.0000	2,959.0000	(10.115)	0	0	0
14/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	6,145.0000	5,580.0000	(9.194)	0	0	0
14/11/2005	R201	2006/02/02			Bond Future	7.9980	8.0000	0.025	0.0000	0.0000	0
14/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	27,100.0000	26,710.0000	(1.439)	0	0	0
14/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,485.0000	9,166.0000	(3.363)	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
14/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	25,659.0000	25,468.0000	(0.744)	0	0	0
14/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	10,990.0000	10,729.0000	(2.375)	0	0	0
14/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	1,552.0000	1,438.0000	(7.345)	0	0	0
14/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	2,952.0000	2,783.0000	(5.725)	0	0	0
14/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	16,998.0000	16,623.0000	(2.206)	0	0	0
14/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,645.0000	1,520.0000	(7.599)	0	0	0
14/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	443.0000	394.0000	(11.061)	0	0	0
14/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	16,868.0000	16,623.0000	(1.452)	0	0	0
14/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	51,417.0000	51,421.0000	0.008	0	0	0
14/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	84,867.0000	84,979.0000	0.132	0	0	0
14/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	102,796.0000	102,920.0000	0.121	0	0	0
14/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	28.0000	22.0000	(21.429)	0	0	0
14/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	122.0000	104.0000	(14.754)	0	0	0
14/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	78,510.0000	78,267.0000	(0.310)	0	0	0
14/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	67,526.0000	67,606.0000	0.118	0	0	0
14/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,444.0000	4,218.0000	(5.086)	0	0	0
14/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	65,146.0000	64,848.0000	(0.457)	0	0	0
14/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	4,560.0000	4,352.0000	(4.561)	0	0	0
14/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	51,695.0000	51,358.0000	(0.652)	0	0	0
14/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	37,249.0000	37,151.0000	(0.263)	0	0	0
14/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	38,871.0000	38,499.0000	(0.957)	0	0	0
14/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	7,094.0000	6,852.0000	(3.411)	0	0	0
14/11/2005	R201	2006/05/04			Bond Future	8.0180	8.0100	(0.100)	0.0000	0.0000	0
14/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	68,757.0000	68,974.0000	0.316	0	0	0
14/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	9,040.0000	8,752.0000	(3.186)	0	0	0
14/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	6,217.0000	5,987.0000	(3.700)	0	0	0
14/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	11,504.0000	11,175.0000	(2.860)	0	0	0
14/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	80,426.0000	80,701.0000	0.342	0	0	0
14/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	56,446.0000	56,622.0000	0.312	0	0	0
14/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	15,869.0000	15,875.0000	0.038	0	0	0
14/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	44,658.0000	44,791.0000	0.298	0	0	0
14/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	23,768.0000	23,813.0000	0.189	0	0	0
14/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	14,779.0000	14,406.0000	(2.524)	0	0	0
14/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	9,658.0000	9,639.0000	(0.197)	0	0	0
14/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	24,906.0000	24,445.0000	(1.851)	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
14/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	32,973.0000	32,474.0000	(1.513)	0	0	0
14/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	19,136.0000	18,718.0000	(2.184)	0	0	0
14/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	43,043.0000	42,519.0000	(1.217)	0	0	0
14/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	33,657.0000	33,745.0000	0.261	0	0	0
14/11/2005	R201	2006/08/03			Bond Future	8.0340	8.0190	(0.187)	0.0000	0.0000	0
14/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	14,683.0000	14,846.0000	1.110	0	0	0
14/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	39,620.0000	39,977.0000	0.901	0	0	0
14/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	26,390.0000	25,821.0000	(2.156)	0	0	0
14/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	48,338.0000	47,574.0000	(1.581)	0	0	0
14/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	31,801.0000	31,169.0000	(1.987)	0	0	0
14/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	29,699.0000	29,993.0000	0.990	0	0	0
14/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	21,535.0000	21,762.0000	1.054	0	0	0
14/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	73,438.0000	73,950.0000	0.697	0	0	0
14/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	15,916.0000	15,500.0000	(2.614)	0	0	0
14/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	83,919.0000	84,493.0000	0.684	0	0	0
14/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	18,661.0000	18,200.0000	(2.470)	0	0	0
14/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	12,180.0000	11,828.0000	(2.890)	0	0	0
14/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	22,089.0000	21,576.0000	(2.322)	0	0	0
14/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	39,263.0000	38,563.0000	(1.783)	0	0	0
14/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	61,697.0000	62,163.0000	0.755	0	0	0
14/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	50,363.0000	50,777.0000	0.822	0	0	0
14/11/2005	R203	2006/02/02			Bond Future	7.9950	7.9970	0.025	0.0000	0.0000	0
14/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	15,934.0000	15,714.0000	(1.381)	0	0	0
14/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	8,227.0000	8,014.0000	(2.589)	0	0	0
14/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	27,279.0000	26,915.0000	(1.334)	0	0	0
14/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	16,312.0000	15,941.0000	(2.274)	0	0	0
14/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	8,579.0000	8,263.0000	(3.683)	0	0	0
14/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	42,281.0000	42,214.0000	(0.158)	0	0	0
14/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	3,890.0000	3,671.0000	(5.630)	0	0	0
14/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	60,008.0000	60,037.0000	0.048	0	0	0
14/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,494.0000	1,372.0000	(8.166)	0	0	0
14/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	27,344.0000	27,179.0000	(0.603)	0	0	0
14/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	478.0000	424.0000	(11.297)	0	0	0
14/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	79,626.0000	79,723.0000	0.122	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
14/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	40,980.0000	40,670.0000	(0.756)	0	0	0
14/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	56,488.0000	56,243.0000	(0.434)	0	0	0
14/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	484.0000	439.0000	(9.298)	0	0	0
14/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	3,712.0000	3,552.0000	(4.310)	0	0	0
14/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	1,447.0000	1,353.0000	(6.496)	0	0	0
14/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	72,866.0000	72,670.0000	(0.269)	0	0	0
14/11/2005	R203	2006/05/04			Bond Future	8.0100	8.0050	(0.062)	0.0000	0.0000	0
14/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	34,286.0000	34,317.0000	0.090	0	0	0
14/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	59,434.0000	59,601.0000	0.281	0	0	0
14/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	16,605.0000	16,263.0000	(2.060)	0	0	0
14/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	6,217.0000	6,011.0000	(3.313)	0	0	0
14/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	46,113.0000	46,211.0000	0.213	0	0	0
14/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	3,490.0000	3,346.0000	(4.126)	0	0	0
14/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	10,449.0000	10,173.0000	(2.641)	0	0	0
14/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	25,031.0000	24,634.0000	(1.586)	0	0	0
14/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	73,839.0000	74,069.0000	0.311	0	0	0
14/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	24,285.0000	24,261.0000	(0.099)	0	0	0
14/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	35,917.0000	35,484.0000	(1.206)	0	0	0
14/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	16,289.0000	16,229.0000	(0.368)	0	0	0
14/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	82,489.0000	82,055.0000	(0.526)	0	0	0
14/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	10,288.0000	10,212.0000	(0.739)	0	0	0
14/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	49,266.0000	48,818.0000	(0.909)	0	0	0
14/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	64,895.0000	64,448.0000	(0.689)	0	0	0
14/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	6,085.0000	6,011.0000	(1.216)	0	0	0
14/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,353.0000	3,292.0000	(1.819)	0	0	0
14/11/2005	R203	2006/08/03			Bond Future	8.0210	8.0090	(0.150)	0.0000	0.0000	0
14/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,540.0000	6,580.0000	0.612	0	0	0
14/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	39,072.0000	39,438.0000	0.937	0	0	0
14/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	22,441.0000	21,926.0000	(2.295)	0	0	0
14/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	31,067.0000	30,462.0000	(1.947)	0	0	0
14/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	85,317.0000	84,476.0000	(0.986)	0	0	0
14/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	10,163.0000	10,240.0000	0.758	0	0	0
14/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	29,524.0000	29,800.0000	0.935	0	0	0
14/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	41,688.0000	41,002.0000	(1.646)	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
14/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	15,104.0000	15,232.0000	0.847	0	0	0
14/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	10,591.0000	10,259.0000	(3.135)	0	0	0
14/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	62,293.0000	62,843.0000	0.883	0	0	0
14/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	15,685.0000	15,262.0000	(2.697)	0	0	0
14/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	50,060.0000	50,520.0000	0.919	0	0	0
14/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	68,927.0000	68,121.0000	(1.169)	0	0	0
14/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	54,332.0000	53,579.0000	(1.386)	0	0	0
14/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	21,529.0000	21,725.0000	0.910	0	0	0
14/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	75,522.0000	76,153.0000	0.836	0	0	0
14/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	6,901.0000	6,651.0000	(3.623)	0	0	0
14/11/2005	R204	2006/02/02			Bond Future	7.9660	7.9740	0.100	0.0000	0.0000	0
14/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	18,589.0000	17,938.0000	(3.502)	0	0	0
14/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	15,883.0000	15,869.0000	(0.088)	0	0	0
14/11/2005	R204	2006/05/04			Bond Future	7.9800	7.9810	0.013	0.0000	0.0000	0
14/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	25,453.0000	25,264.0000	(0.743)	0	0	0
14/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	27,026.0000	26,758.0000	(0.992)	0	0	0
14/11/2005	R204	2006/08/03			Bond Future	7.9910	7.9860	(0.063)	0.0000	0.0000	0
14/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	31,952.0000	31,582.0000	(1.158)	0	0	0
14/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	32,651.0000	32,670.0000	0.058	0	0	0
14/11/2005	R207	2006/02/02			Bond Future	7.9350	7.9470	0.151	0.0000	0.0000	0
14/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	20,208.0000	19,360.0000	(4.196)	0	0	0
14/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	15,018.0000	15,131.0000	0.752	0	0	0
14/11/2005	R207	2006/05/04			Bond Future	7.9480	7.9550	0.088	0.0000	0.0000	0
14/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	28,655.0000	28,128.0000	(1.839)	0	0	0
14/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	24,546.0000	24,573.0000	0.110	0	0	0
14/11/2005	R207	2006/08/03			Bond Future	7.9580	7.9600	0.025	0.0000	0.0000	0
14/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	34,422.0000	34,153.0000	(0.781)	0	0	0
14/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	31,137.0000	31,025.0000	(0.360)	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:										2,246
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