

Derivatives High/Low Report

High/Low for 13/10/2005

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
13/10/2005	GOVI 2005/11/03			jGovi	225.7620	224.8210	(0.417)	0.0000	0.0000	463
13/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	4,116.0000	2,170.0000	(47.279)	0	0	0
13/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	26,496.0000	33,960.0000	28.170	0	0	0
13/10/2005	GOVI 2006/02/02			jGovi	229.7460	228.7860	(0.418)	0.0000	0.0000	0
13/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	41,488.0000	36,673.0000	(11.606)	0	0	0
13/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	44,028.0000	48,813.0000	10.868	0	0	0
13/10/2005	GOVI 2006/05/04			jGovi	233.9150	232.9480	(0.413)	0.0000	0.0000	57
13/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	19,697.0000	22,943.0000	16.480	0	0	0
13/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	58,847.0000	52,423.0000	(10.916)	0	0	0
13/10/2005	GOVI 2006/08/03			jGovi	238.2320	237.2780	(0.400)	0.0000	0.0000	0
13/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	95,125.0000	87,647.0000	(7.861)	0	0	0
13/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	12,805.0000	14,867.0000	16.103	0	0	0
13/10/2005	GOVI 2006/11/02			jGovi	242.6980	241.7770	(0.379)	0.0000	0.0000	0
13/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	7,632.0000	8,852.0000	15.985	0	0	0
13/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	134,612.0000	126,622.0000	(5.936)	0	0	0
13/10/2005	J152 2006/02/28			jSwap	7.1100	7.1110	0.014	0.0000	0.0000	0
13/10/2005	J153 2010/08/31			jSwap	7.8390	7.9360	1.237	0.0000	0.0000	0
13/10/2005	J157 2015/09/15			jSwap	8.1010	8.1790	0.963	0.0000	0.0000	0

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13/10/2005	J186	2026/12/21			jSwap	7.7320	7.8010	0.892	0.0000	0.0000	0
13/10/2005	J194	2008/02/28			jSwap	7.5760	7.6670	1.201	0.0000	0.0000	0
13/10/2005	J201	2014/12/22			jSwap	8.0270	8.1040	0.959	0.0000	0.0000	0
13/10/2005	J203	2017/09/15			jSwap	8.0440	8.1230	0.982	0.0000	0.0000	0
13/10/2005	J204	2018/12/21			jSwap	8.0090	8.0820	0.911	0.0000	0.0000	0
13/10/2005	J207	2020/01/15			jSwap	8.0020	8.0730	0.887	0.0000	0.0000	0
13/10/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
13/10/2005	JFRA	2005/11/03			jFra	7.0520	7.0650	0.184	0.0000	0.0000	0
13/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	16.0000	17.0000	6.250	0	0	0
13/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	501.0000	471.0000	(5.988)	0	0	0
13/10/2005	JFRA	2006/02/02			jFra	7.0670	7.2560	2.674	0.0000	0.0000	0
13/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	324.0000	522.0000	61.111	0	0	0
13/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	772.0000	508.0000	(34.197)	0	0	0
13/10/2005	JFRA	2006/05/04			jFra	7.1680	7.3680	2.790	0.0000	0.0000	0
13/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	742.0000	549.0000	(26.011)	0	0	0
13/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,153.0000	1,450.0000	25.759	0	0	0
13/10/2005	JFRA	2006/08/03			jFra	7.3040	7.5200	2.957	0.0000	0.0000	0
13/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,645.0000	1,974.0000	20.000	0	0	0
13/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	900.0000	701.0000	(22.111)	0	0	0
13/10/2005	JFRA	2006/11/02			jFra	7.4590	7.6740	2.882	0.0000	0.0000	0
13/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,117.0000	2,454.0000	15.919	0	0	0
13/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	994.0000	805.0000	(19.014)	0	0	0

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13/10/2005	JFRA	2007/02/01			jFra	7.6170	7.8350	2.862	0.0000	0.0000	500
13/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,807.0000	2,099.0000	16.159	0	0	0
13/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,521.0000	1,280.0000	(15.845)	0	0	0
13/10/2005	JFRA	2007/05/03			jFra	7.8320	7.9780	1.864	0.0000	0.0000	0
13/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,463.0000	1,313.0000	(10.253)	0	0	0
13/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,275.0000	2,482.0000	9.099	0	0	0
13/10/2005	JFRA	2007/08/02			jFra	8.0130	8.1110	1.223	0.0000	0.0000	0
13/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,418.0000	1,323.0000	(6.700)	0	0	0
13/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,672.0000	2,816.0000	5.389	0	0	0
13/10/2005	JFRA	2007/11/01			jFra	7.9480	8.1930	3.083	0.0000	0.0000	0
13/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,678.0000	1,423.0000	(15.197)	0	0	0
13/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,856.0000	3,244.0000	13.585	0	0	0
13/10/2005	JN02	2005/11/03			jNote	7.4250	7.5860	2.168	0.0000	0.0000	0
13/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	1,585.0000	3,036.0000	91.546	0	0	0
13/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	2,964.0000	1,453.0000	(50.978)	0	0	0
13/10/2005	JN02	2006/02/02			jNote	7.5400	7.7320	2.546	0.0000	0.0000	0
13/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,231.0000	2,134.0000	(33.952)	0	0	0
13/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	8,617.0000	11,051.0000	28.246	0	0	0
13/10/2005	JN05	2005/11/03			jNote	7.9080	8.0730	2.086	0.0000	0.0000	0
13/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	3,255.0000	6,438.0000	97.788	0	0	0
13/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	7,050.0000	3,442.0000	(51.177)	0	0	0
13/10/2005	JN05	2006/02/02			jNote	7.9850	8.1580	2.167	0.0000	0.0000	0
13/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	7,253.0000	4,900.0000	(32.442)	0	0	0
13/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	16,919.0000	21,608.0000	27.714	0	0	0
13/10/2005	JN10	2005/11/03			jNote	8.0850	8.2100	1.546	0.0000	0.0000	0
13/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	5,097.0000	2,385.0000	(53.208)	0	0	0
13/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	10,920.0000	16,683.0000	52.775	0	0	0

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13/10/2005	JN10	2006/02/02			jNote	8.1210	8.2510	1.601	0.0000	0.0000	0
13/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	22,224.0000	27,443.0000	23.484	0	0	0
13/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	13,955.0000	10,402.0000	(25.460)	0	0	0
13/10/2005	JROD	2005/10/31			jRod	6.6850	6.6830	(0.030)	0.0000	0.0000	0
13/10/2005	JROD	2005/11/30			jRod	6.7680	6.7660	(0.030)	0.0000	0.0000	0
13/10/2005	JROD	2005/12/30			jRod	6.8780	6.8740	(0.058)	0.0000	0.0000	0
13/10/2005	JROD	2006/01/31			jRod	6.8660	6.8640	(0.029)	0.0000	0.0000	0
13/10/2005	JROD	2006/02/28			jRod	6.9280	6.9280	-	0.0000	0.0000	0
13/10/2005	JROD	2006/03/31			jRod	7.0000	7.0030	0.043	0.0000	0.0000	0
13/10/2005	JROD	2006/04/28			jRod	6.9590	6.9630	0.057	0.0000	0.0000	0
13/10/2005	JROD	2006/05/31			jRod	7.0240	7.0280	0.057	0.0000	0.0000	0
13/10/2005	JROD	2006/06/30			jRod	7.0890	7.0930	0.056	0.0000	0.0000	0
13/10/2005	JROD	2006/07/31			jRod	7.0510	7.0530	0.028	0.0000	0.0000	0
13/10/2005	JROD	2006/08/31			jRod	7.1110	7.1120	0.014	0.0000	0.0000	0
13/10/2005	R152	2005/11/03			Bond Future	7.1290	7.1280	(0.014)	0.0000	0.0000	0
13/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,183.0000	1,180.0000	(0.254)	0	0	0
13/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
13/10/2005	R153	2005/11/03			Bond Future	7.8660	7.9660	1.271	7.9000	7.9600	253
13/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,607.0000	11,581.0000	34.553	0	0	0
13/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	3,451.0000	2,002.0000	(41.988)	0	0	0
13/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	9,358.0000	6,567.0000	(29.825)	0	0	0
13/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	3,437.0000	5,068.0000	47.454	0	0	0

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13/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	27,786.0000	32,152.0000	15.713	0	0	0
13/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	39,183.0000	43,603.0000	11.280	0	0	0
13/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
13/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	81.0000	24.0000	(70.370)	0	0	0
13/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	292.0000	496.0000	69.863	0	0	0
13/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	14.0000	25.0000	78.571	0	0	5
13/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	48,972.0000	44,561.0000	(9.007)	0	0	0
13/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	27,983.0000	23,765.0000	(15.073)	0	0	0
13/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	766.0000	338.0000	(55.875)	0	0	0
13/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	17,131.0000	21,125.0000	23.314	0	0	0
13/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
13/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	59,411.0000	54,990.0000	(7.441)	0	0	0
13/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	38,454.0000	34,083.0000	(11.367)	0	0	0
13/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	67.0000	119.0000	77.612	0	0	0
13/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	17,970.0000	14,206.0000	(20.946)	0	0	0
13/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	1,100.0000	1,758.0000	59.818	0	0	5
13/10/2005	R153	2006/02/02			Bond Future	7.9210	8.0290	1.363	8.0400	8.0400	2
13/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	12,105.0000	14,230.0000	17.555	0	0	0
13/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	15,422.0000	13,015.0000	(15.608)	0	0	0
13/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	50,947.0000	55,343.0000	8.629	0	0	0
13/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,139.0000	780.0000	(31.519)	0	0	0
13/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	31,431.0000	35,228.0000	12.080	0	0	0
13/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,774.0000	2,038.0000	(26.532)	0	0	0
13/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	22,236.0000	19,316.0000	(13.132)	0	0	0
13/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	40,697.0000	44,870.0000	10.254	0	0	0
13/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	8,498.0000	10,110.0000	18.969	0	0	0
13/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	5,910.0000	7,101.0000	20.152	0	0	0
13/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	16,990.0000	19,696.0000	15.927	0	0	2
13/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,593.0000	4,348.0000	(22.260)	0	0	0
13/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	9,769.0000	7,942.0000	(18.702)	0	0	0
13/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	29,954.0000	26,613.0000	(11.154)	0	0	0
13/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	23,472.0000	26,759.0000	14.004	0	0	0
13/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	366.0000	229.0000	(37.432)	0	0	0
13/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	38,326.0000	34,658.0000	(9.571)	0	0	0
13/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	47,143.0000	43,230.0000	(8.300)	0	0	0

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13/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,092.0000	4,956.0000	21.114	0	0	0
13/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	2,832.0000	3,451.0000	21.857	0	0	0
13/10/2005	R153	2006/05/04			Bond Future	7.9600	8.0750	1.445	0.0000	0.0000	0
13/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	14,788.0000	17,042.0000	15.242	0	0	0
13/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	16,383.0000	14,059.0000	(14.185)	0	0	0
13/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,044.0000	1,574.0000	(22.994)	0	0	0
13/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	51,785.0000	47,660.0000	(7.966)	0	0	0
13/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	2,867.0000	3,554.0000	23.962	0	0	0
13/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	43,455.0000	39,564.0000	(8.954)	0	0	0
13/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	34,152.0000	37,692.0000	10.365	0	0	0
13/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	5,386.0000	4,349.0000	(19.254)	0	0	0
13/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	42,506.0000	46,366.0000	9.081	0	0	0
13/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,401.0000	2,683.0000	(21.111)	0	0	0
13/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	51,602.0000	55,709.0000	7.959	0	0	0
13/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	8,144.0000	6,720.0000	(17.485)	0	0	0
13/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	26,681.0000	29,834.0000	11.817	0	0	0
13/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	11,788.0000	9,927.0000	(15.787)	0	0	0
13/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	20,205.0000	22,922.0000	13.447	0	0	0
13/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	4,603.0000	5,595.0000	21.551	0	0	0
13/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	35,598.0000	32,013.0000	(10.071)	0	0	0
13/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	7,075.0000	8,441.0000	19.307	0	0	0
13/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	10,432.0000	12,226.0000	17.197	0	0	0
13/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	21,932.0000	19,148.0000	(12.694)	0	0	0
13/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	28,375.0000	25,163.0000	(11.320)	0	0	0
13/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,706.0000	2,158.0000	26.495	0	0	0
13/10/2005	R153	2006/08/03			Bond Future	7.9930	8.1120	1.489	0.0000	0.0000	0
13/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	18,026.0000	15,804.0000	(12.327)	0	0	0
13/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	17,762.0000	20,016.0000	12.690	0	0	0
13/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	22,941.0000	25,568.0000	11.451	0	0	0
13/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	28,798.0000	25,847.0000	(10.247)	0	0	0
13/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	9,878.0000	11,403.0000	15.438	0	0	0
13/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	35,183.0000	31,906.0000	(9.314)	0	0	0
13/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,076.0000	8,275.0000	16.945	0	0	0
13/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	42,128.0000	38,564.0000	(8.460)	0	0	0

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13/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	13,419.0000	15,300.0000	14.017	0	0	0
13/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,927.0000	5,840.0000	18.531	0	0	0
13/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	23,058.0000	20,464.0000	(11.250)	0	0	0
13/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	13,733.0000	11,884.0000	(13.464)	0	0	0
13/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	43,324.0000	46,920.0000	8.300	0	0	0
13/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	7,325.0000	6,159.0000	(15.918)	0	0	0
13/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	35,770.0000	39,080.0000	9.254	0	0	0
13/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	10,178.0000	8,685.0000	(14.669)	0	0	0
13/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	28,955.0000	31,939.0000	10.306	0	0	0
13/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	5,110.0000	4,231.0000	(17.202)	0	0	0
13/10/2005	R157	2005/11/03			Bond Future	8.1020	8.1820	0.987	0.0000	0.0000	13
13/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	134.0000	201.0000	50.000	0	0	0
13/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	557.0000	825.0000	48.115	0	0	0
13/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	90,698.0000	84,107.0000	(7.267)	0	0	0
13/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	118,498.0000	125,100.0000	5.571	0	0	0
13/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	19.0000	29.0000	52.632	0	0	0
13/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	71,789.0000	65,255.0000	(9.102)	0	0	0
13/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	15,621.0000	19,789.0000	26.682	0	0	0
13/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	7,140.0000	4,707.0000	(34.076)	0	0	0
13/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	18,444.0000	14,053.0000	(23.807)	0	0	0
13/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	52,794.0000	46,460.0000	(11.998)	0	0	0
13/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	6,265.0000	8,476.0000	35.291	0	0	0
13/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	2,042.0000	2,915.0000	42.752	0	0	0
13/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	34,457.0000	28,728.0000	(16.627)	0	0	0
13/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	31,298.0000	37,096.0000	18.525	0	0	0
13/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	10.0000	3.0000	(70.000)	0	0	0
13/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	95,563.0000	102,164.0000	6.907	0	0	0
13/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	51,322.0000	57,797.0000	12.616	0	0	0
13/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	1,724.0000	920.0000	(46.636)	0	0	0
13/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	73,114.0000	79,709.0000	9.020	0	0	0
13/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	210.0000	83.0000	(60.476)	0	0	0
13/10/2005	R157	2006/02/02			Bond Future	8.1440	8.2280	1.031	0.0000	0.0000	1

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
13/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	357.0000	242.0000	(32.213)	0	0	0
13/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	119,637.0000	126,285.0000	5.557	0	0	0
13/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	11,024.0000	12,679.0000	15.013	0	0	0
13/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	74,438.0000	68,870.0000	(7.480)	0	0	0
13/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	31,140.0000	27,370.0000	(12.107)	0	0	250
13/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	7,632.0000	8,827.0000	15.658	0	0	0
13/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	90,089.0000	84,123.0000	(6.622)	0	0	0
13/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	4,627.0000	5,424.0000	17.225	0	0	0
13/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	58,795.0000	53,687.0000	(8.688)	0	0	0
13/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	22,614.0000	25,606.0000	13.231	0	0	250
13/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	15,838.0000	18,091.0000	14.225	0	0	0
13/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	59,488.0000	64,995.0000	9.257	0	0	0
13/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	964.0000	685.0000	(28.942)	0	0	0
13/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	97,836.0000	104,320.0000	6.627	0	0	0
13/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,682.0000	2,025.0000	(24.497)	0	0	0
13/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	77,602.0000	83,708.0000	7.868	0	0	0
13/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	6,073.0000	4,818.0000	(20.665)	0	0	0
13/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	44,185.0000	39,675.0000	(10.207)	0	0	0
13/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	11,807.0000	9,763.0000	(17.312)	0	0	0
13/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	44,152.0000	48,871.0000	10.688	0	0	0
13/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,112.0000	17,193.0000	(14.514)	0	0	0
13/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	31,813.0000	35,657.0000	12.083	0	0	0
13/10/2005	R157	2006/05/04			Bond Future	8.1770	8.2640	1.064	0.0000	0.0000	0
13/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	101,024.0000	107,160.0000	6.074	0	0	0
13/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	78,099.0000	72,950.0000	(6.593)	0	0	0
13/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	15,267.0000	16,957.0000	11.070	0	0	0
13/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	25,283.0000	27,883.0000	10.284	0	0	0
13/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	92,994.0000	87,505.0000	(5.903)	0	0	0
13/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	11,873.0000	13,221.0000	11.353	0	0	0
13/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,690.0000	2,988.0000	(19.024)	0	0	0
13/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	38,235.0000	34,570.0000	(9.585)	0	0	0
13/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	50,432.0000	46,194.0000	(8.403)	0	0	0
13/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	27,508.0000	24,480.0000	(11.008)	0	0	0
13/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	32,495.0000	35,667.0000	9.762	0	0	0
13/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	6,330.0000	5,234.0000	(17.314)	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
13/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	82,214.0000	87,956.0000	6.984	0	0	0
13/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	41,566.0000	45,375.0000	9.164	0	0	0
13/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	19,628.0000	21,732.0000	10.719	0	0	115
13/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	63,804.0000	59,071.0000	(7.418)	0	0	0
13/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	11,424.0000	9,731.0000	(14.820)	0	0	0
13/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	18,482.0000	16,127.0000	(12.742)	0	0	0
13/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	52,738.0000	57,221.0000	8.501	0	0	0
13/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	66,285.0000	71,430.0000	7.762	0	0	0
13/10/2005	R157	2006/08/03			Bond Future	8.2040	8.2920	1.073	0.0000	0.0000	0
13/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	85,204.0000	90,661.0000	6.405	0	0	0
13/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,773.0000	4,867.0000	(15.694)	0	0	0
13/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	102,964.0000	108,809.0000	5.677	0	0	0
13/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	31,771.0000	35,003.0000	10.173	0	0	0
13/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	35,306.0000	31,787.0000	(9.967)	0	0	0
13/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	8,957.0000	7,663.0000	(14.447)	0	0	0
13/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	13,339.0000	11,574.0000	(13.232)	0	0	0
13/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	16,472.0000	18,536.0000	12.530	0	0	0
13/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	57,622.0000	52,935.0000	(8.134)	0	0	0
13/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	11,324.0000	12,888.0000	13.811	0	0	0
13/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,537.0000	8,679.0000	15.152	0	0	0
13/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	84,873.0000	79,263.0000	(6.610)	0	0	0
13/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	23,222.0000	25,850.0000	11.317	0	0	0
13/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	70,742.0000	65,554.0000	(7.334)	0	0	0
13/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	42,246.0000	46,094.0000	9.109	0	0	0
13/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	69,050.0000	74,036.0000	7.221	0	0	0
13/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	19,114.0000	16,804.0000	(12.085)	0	0	0
13/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	54,689.0000	59,130.0000	8.120	0	0	0
13/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	26,417.0000	23,514.0000	(10.989)	0	0	0
13/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	45,747.0000	41,624.0000	(9.013)	0	0	0
13/10/2005	R186	2005/11/03			Bond Future	7.7950	7.8650	0.898	0.0000	0.0000	0
13/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	458.0000	659.0000	43.886	0	0	0
13/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	7.0000	11.0000	57.143	0	0	0
13/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	67.0000	100.0000	49.254	0	0	0
13/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	18,801.0000	23,600.0000	25.525	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
13/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	137,326.0000	128,665.0000	(6.307)	0	0	0
13/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	110,856.0000	102,225.0000	(7.786)	0	0	0
13/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	13,183.0000	9,318.0000	(29.318)	0	0	0
13/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	83,734.0000	75,271.0000	(10.107)	0	0	0
13/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	1,933.0000	2,703.0000	39.834	0	0	0
13/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	19.0000	6.0000	(68.421)	0	0	0
13/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	6,759.0000	9,018.0000	33.422	0	0	0
13/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	56,668.0000	48,774.0000	(13.930)	0	0	0
13/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	71,089.0000	79,519.0000	11.858	0	0	0
13/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	420.0000	187.0000	(55.476)	0	0	0
13/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	178,022.0000	186,686.0000	4.867	0	0	0
13/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	40,868.0000	48,143.0000	17.801	0	0	0
13/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	31,879.0000	25,474.0000	(20.092)	0	0	0
13/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	140,854.0000	149,518.0000	6.151	0	0	0
13/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	105,109.0000	113,760.0000	8.231	0	0	0
13/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	3,338.0000	1,949.0000	(41.612)	0	0	0
13/10/2005	R186	2006/02/02			Bond Future	7.8120	7.8840	0.922	0.0000	0.0000	0
13/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	143,604.0000	152,021.0000	5.861	0	0	0
13/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,602.0000	1,185.0000	(26.030)	0	0	0
13/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	410.0000	282.0000	(31.220)	0	0	0
13/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	179,300.0000	188,006.0000	4.856	0	0	0
13/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	41,729.0000	46,303.0000	10.961	0	0	0
13/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	34,046.0000	29,786.0000	(12.512)	0	0	0
13/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	10,437.0000	8,540.0000	(18.176)	0	0	0
13/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	110,967.0000	118,819.0000	7.076	0	0	0
13/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	19,255.0000	21,767.0000	13.046	0	0	0
13/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	93,539.0000	86,484.0000	(7.542)	0	0	0
13/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	12,839.0000	14,618.0000	13.856	0	0	0
13/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,471.0000	3,489.0000	(21.964)	0	0	0
13/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	71,569.0000	65,248.0000	(8.832)	0	0	0
13/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	51,457.0000	46,075.0000	(10.459)	0	0	0
13/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	28,587.0000	32,039.0000	12.075	0	0	0
13/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	82,750.0000	89,686.0000	8.382	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
13/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	20,200.0000	17,155.0000	(15.074)	0	0	0
13/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	59,593.0000	65,382.0000	9.714	0	0	0
13/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	4,304.0000	5,033.0000	16.938	0	0	0
13/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	138,773.0000	130,667.0000	(5.841)	0	0	0
13/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	7,613.0000	8,784.0000	15.382	0	0	0
13/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	115,683.0000	108,020.0000	(6.624)	0	0	0
13/10/2005	R186	2006/05/04			Bond Future	7.8240	7.8970	0.933	0.0000	0.0000	0
13/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	57,394.0000	52,170.0000	(9.102)	0	0	0
13/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	36,135.0000	39,795.0000	10.129	0	0	0
13/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	51,216.0000	55,801.0000	8.952	0	0	0
13/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	42,112.0000	37,812.0000	(10.211)	0	0	0
13/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	138,435.0000	130,507.0000	(5.727)	0	0	0
13/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	119,678.0000	126,807.0000	5.957	0	0	0
13/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	149,879.0000	157,610.0000	5.158	0	0	0
13/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	19,697.0000	17,190.0000	(12.728)	0	0	0
13/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,391.0000	6,238.0000	(15.600)	0	0	0
13/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	4,118.0000	3,411.0000	(17.169)	0	0	0
13/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	6,192.0000	7,149.0000	15.455	0	0	0
13/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	183,209.0000	191,387.0000	4.464	0	0	0
13/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	93,001.0000	99,379.0000	6.858	0	0	0
13/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	12,433.0000	10,677.0000	(14.124)	0	0	0
13/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	70,140.0000	75,652.0000	7.859	0	0	0
13/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	29,532.0000	26,160.0000	(11.418)	0	0	0
13/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	116,166.0000	108,712.0000	(6.417)	0	0	0
13/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	16,131.0000	18,178.0000	12.690	0	0	0
13/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	10,187.0000	11,618.0000	14.047	0	0	0
13/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	75,125.0000	69,039.0000	(8.101)	0	0	0
13/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	24,595.0000	27,393.0000	11.376	0	0	0
13/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	94,886.0000	88,049.0000	(7.205)	0	0	0
13/10/2005	R186	2006/08/03			Bond Future	7.8330	7.9070	0.945	0.0000	0.0000	0
13/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	66,052.0000	60,898.0000	(7.803)	0	0	0
13/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	79,903.0000	85,226.0000	6.662	0	0	0
13/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	38,467.0000	34,853.0000	(9.395)	0	0	0
13/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	46,019.0000	49,802.0000	8.221	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
13/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	127,161.0000	133,904.0000	5.303	0	0	0
13/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	27,939.0000	25,067.0000	(10.280)	0	0	0
13/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	82,851.0000	76,971.0000	(7.097)	0	0	0
13/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	61,334.0000	65,884.0000	7.418	0	0	0
13/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	101,846.0000	107,911.0000	5.955	0	0	0
13/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	33,723.0000	36,780.0000	9.065	0	0	0
13/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	163,235.0000	155,269.0000	(4.880)	0	0	0
13/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	24,124.0000	26,523.0000	9.944	0	0	0
13/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	51,195.0000	46,808.0000	(8.569)	0	0	0
13/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	7,619.0000	8,590.0000	12.744	0	0	0
13/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	155,738.0000	163,068.0000	4.707	0	0	0
13/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	101,316.0000	94,777.0000	(6.454)	0	0	0
13/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	11,468.0000	12,819.0000	11.781	0	0	0
13/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	16,839.0000	18,667.0000	10.856	0	0	0
13/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	121,106.0000	113,997.0000	(5.870)	0	0	0
13/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	141,863.0000	134,278.0000	(5.347)	0	0	0
13/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	13,156.0000	11,549.0000	(12.215)	0	0	0
13/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	19,557.0000	17,363.0000	(11.218)	0	0	0
13/10/2005	R194	2005/11/03			Bond Future	7.6100	7.7070	1.275	0.0000	0.0000	0
13/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	29,776.0000	31,860.0000	6.999	0	0	0
13/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	24,222.0000	26,306.0000	8.604	0	0	0
13/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	1,613.0000	932.0000	(42.219)	0	0	0
13/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	18,705.0000	20,788.0000	11.136	0	0	0
13/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	4,537.0000	3,199.0000	(29.491)	0	0	0
13/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,982.0000	5,384.0000	35.208	0	0	0
13/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	1,532.0000	2,277.0000	48.629	0	0	0
13/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	23.0000	6.0000	(73.913)	0	0	0
13/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	474.0000	762.0000	60.759	0	0	0
13/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	8,818.0000	7,023.0000	(20.356)	0	0	0
13/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	8,087.0000	9,992.0000	23.556	0	0	0
13/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	308.0000	130.0000	(57.792)	0	0	0
13/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	13,246.0000	15,313.0000	15.605	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
13/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	13,769.0000	11,771.0000	(14.511)	0	0	0
13/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	121.0000	207.0000	71.074	0	0	0
13/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	18.0000	33.0000	83.333	0	0	0
13/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	29,354.0000	27,271.0000	(7.096)	0	0	0
13/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
13/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	24,155.0000	22,073.0000	(8.619)	0	0	0
13/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	18,936.0000	16,868.0000	(10.921)	0	0	0
13/10/2005	R194	2006/02/02			Bond Future	7.6810	7.7920	1.445	0.0000	0.0000	0
13/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,268.0000	1,721.0000	(24.118)	0	0	0
13/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,605.0000	12,191.0000	14.955	0	0	0
13/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	6,838.0000	5,724.0000	(16.291)	0	0	0
13/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	5,511.0000	6,530.0000	18.490	0	0	0
13/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	540.0000	697.0000	29.074	0	0	0
13/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,224.0000	3,390.0000	(19.744)	0	0	0
13/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	7,714.0000	9,014.0000	16.852	0	0	0
13/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	14,169.0000	16,014.0000	13.021	0	0	0
13/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	18,426.0000	20,444.0000	10.952	0	0	0
13/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	956.0000	669.0000	(30.021)	0	0	0
13/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	10,009.0000	8,649.0000	(13.588)	0	0	0
13/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	3,894.0000	4,667.0000	19.851	0	0	0
13/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	13,613.0000	12,053.0000	(11.460)	0	0	0
13/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	981.0000	1,237.0000	26.096	0	0	0
13/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	21,290.0000	19,413.0000	(8.816)	0	0	0
13/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,683.0000	2,079.0000	23.529	0	0	0
13/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	17,289.0000	15,552.0000	(10.047)	0	0	0
13/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	2,738.0000	3,311.0000	20.928	0	0	0
13/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	308.0000	194.0000	(37.013)	0	0	0
13/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	23,116.0000	25,220.0000	9.102	0	0	0
13/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	64.0000	35.0000	(45.313)	0	0	0
13/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	28,023.0000	30,152.0000	7.597	0	0	0
13/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	25,524.0000	23,548.0000	(7.742)	0	0	0
13/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
13/10/2005	R194	2006/05/04			Bond Future	7.7260	7.8500	1.605	0.0000	0.0000	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
13/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	7,499.0000	6,449.0000	(14.002)	0	0	0
13/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	7,091.0000	8,150.0000	14.934	0	0	0
13/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,052.0000	1,314.0000	24.905	0	0	0
13/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	22,456.0000	20,608.0000	(8.229)	0	0	0
13/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,841.0000	8,596.0000	(12.651)	0	0	0
13/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	18,907.0000	17,172.0000	(9.176)	0	0	0
13/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,729.0000	2,222.0000	(18.578)	0	0	0
13/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	18,614.0000	20,358.0000	9.369	0	0	0
13/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,812.0000	1,446.0000	(20.199)	0	0	0
13/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	22,321.0000	24,177.0000	8.315	0	0	0
13/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	26,258.0000	28,201.0000	7.400	0	0	0
13/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	15,193.0000	16,796.0000	10.551	0	0	0
13/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,657.0000	2,032.0000	22.631	0	0	0
13/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	708.0000	541.0000	(23.588)	0	0	0
13/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,958.0000	3,286.0000	(16.978)	0	0	0
13/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	1,156.0000	903.0000	(21.886)	0	0	0
13/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,540.0000	4,684.0000	(15.451)	0	0	0
13/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	12,108.0000	13,546.0000	11.876	0	0	0
13/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,512.0000	3,027.0000	20.502	0	0	0
13/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	15,586.0000	13,992.0000	(10.227)	0	0	0
13/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	3,673.0000	4,354.0000	18.541	0	0	0
13/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	5,187.0000	6,052.0000	16.676	0	0	0
13/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	12,548.0000	11,119.0000	(11.388)	0	0	0
13/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	9,399.0000	10,653.0000	13.342	0	0	0
13/10/2005	R194	2006/08/03			Bond Future	7.7580	7.8930	1.740	0.0000	0.0000	0
13/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	12,191.0000	13,504.0000	10.770	0	0	0
13/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	9,893.0000	11,063.0000	11.827	0	0	0
13/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	6,069.0000	5,246.0000	(13.561)	0	0	0
13/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,643.0000	3,963.0000	(14.646)	0	0	0
13/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,471.0000	2,924.0000	(15.759)	0	0	0
13/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	17,583.0000	19,147.0000	8.895	0	0	0
13/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,533.0000	2,104.0000	(16.936)	0	0	0
13/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	14,761.0000	16,206.0000	9.789	0	0	0
13/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,760.0000	6,788.0000	(12.526)	0	0	0
13/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	9,720.0000	8,599.0000	(11.533)	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
13/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	7,879.0000	8,900.0000	12.958	0	0	0
13/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,835.0000	2,197.0000	19.728	0	0	0
13/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	11,941.0000	10,675.0000	(10.602)	0	0	0
13/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	19,976.0000	18,345.0000	(8.165)	0	0	0
13/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,570.0000	3,039.0000	18.249	0	0	0
13/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	17,095.0000	15,571.0000	(8.915)	0	0	0
13/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,517.0000	4,108.0000	16.804	0	0	0
13/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,151.0000	7,023.0000	14.177	0	0	0
13/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	4,702.0000	5,429.0000	15.462	0	0	0
13/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	14,407.0000	13,006.0000	(9.724)	0	0	0
13/10/2005	R201	2005/11/03			Bond Future	8.0910	8.1710	0.989	0.0000	0.0000	0
13/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	92,638.0000	97,850.0000	5.626	0	0	0
13/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	11,716.0000	14,960.0000	27.689	0	0	0
13/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	4,550.0000	6,225.0000	36.813	0	0	0
13/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	5,746.0000	3,778.0000	(34.250)	0	0	0
13/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	11.0000	17.0000	54.545	0	0	0
13/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	72,314.0000	67,108.0000	(7.199)	0	0	0
13/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	159.0000	62.0000	(61.006)	0	0	0
13/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	56,908.0000	62,115.0000	9.150	0	0	0
13/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
13/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	74,586.0000	79,798.0000	6.988	0	0	0
13/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	39,735.0000	44,850.0000	12.873	0	0	0
13/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	1,368.0000	724.0000	(47.076)	0	0	0
13/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	27,714.0000	23,138.0000	(16.512)	0	0	0
13/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	84.0000	128.0000	52.381	0	0	0
13/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	57,359.0000	52,192.0000	(9.008)	0	0	0
13/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	14,875.0000	11,339.0000	(23.771)	0	0	0
13/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	370.0000	556.0000	50.270	0	0	0
13/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	42,311.0000	37,285.0000	(11.879)	0	0	0
13/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	1,420.0000	2,056.0000	44.789	0	0	0
13/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	23,969.0000	28,537.0000	19.058	0	0	0
13/10/2005	R201	2006/02/02			Bond Future	8.1280	8.2120	1.033	0.0000	0.0000	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
13/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	710.0000	499.0000	(29.718)	0	0	0
13/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	76,145.0000	81,284.0000	6.749	0	0	0
13/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	5,571.0000	6,471.0000	16.155	0	0	0
13/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	59,414.0000	54,964.0000	(7.490)	0	0	0
13/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	71,924.0000	67,164.0000	(6.618)	0	0	0
13/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	33,938.0000	37,645.0000	10.923	0	0	0
13/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	256.0000	171.0000	(33.203)	0	0	0
13/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,414.0000	7,771.0000	(17.453)	0	0	0
13/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	3,318.0000	3,908.0000	17.782	0	0	0
13/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	8,144.0000	9,405.0000	15.484	0	0	0
13/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	46,929.0000	42,839.0000	(8.715)	0	0	0
13/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	11,852.0000	13,586.0000	14.630	0	0	0
13/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,079.0000	1,561.0000	(24.916)	0	0	0
13/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	60,202.0000	65,034.0000	8.026	0	0	0
13/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,837.0000	3,828.0000	(20.860)	0	0	0
13/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	45,992.0000	50,334.0000	9.441	0	0	0
13/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	16,048.0000	13,702.0000	(14.619)	0	0	0
13/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	93,353.0000	98,618.0000	5.640	0	0	0
13/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	111,200.0000	116,521.0000	4.785	0	0	0
13/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	24,270.0000	27,275.0000	12.382	0	0	0
13/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	81.0000	51.0000	(37.037)	0	0	0
13/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	17,088.0000	19,411.0000	13.594	0	0	0
13/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	24,847.0000	21,819.0000	(12.187)	0	0	0
13/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	35,278.0000	31,661.0000	(10.253)	0	0	0
13/10/2005	R201	2006/05/04			Bond Future	8.1610	8.2480	1.066	0.0000	0.0000	0
13/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	44,526.0000	40,497.0000	(9.049)	0	0	0
13/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	68,295.0000	63,500.0000	(7.021)	0	0	0
13/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	11,988.0000	10,232.0000	(14.648)	0	0	0
13/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,067.0000	3,688.0000	20.248	0	0	0
13/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	25,233.0000	22,305.0000	(11.604)	0	0	0
13/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	7,650.0000	6,402.0000	(16.314)	0	0	0
13/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	19,693.0000	22,181.0000	12.634	0	0	0
13/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	38,073.0000	41,733.0000	9.613	0	0	0
13/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	17,819.0000	15,490.0000	(13.070)	0	0	0
13/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	50,017.0000	54,184.0000	8.331	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
13/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	34,189.0000	30,681.0000	(10.261)	0	0	0
13/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	27,938.0000	31,025.0000	11.049	0	0	0
13/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	55,992.0000	51,531.0000	(7.967)	0	0	0
13/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,257.0000	6,212.0000	18.166	0	0	0
13/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	13,291.0000	15,199.0000	14.356	0	0	0
13/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	8,565.0000	9,953.0000	16.205	0	0	0
13/10/2005	R201	2006/08/03			Bond Future	8.1900	8.2770	1.062	0.0000	0.0000	0
13/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	42,760.0000	46,211.0000	8.071	0	0	0
13/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	21,302.0000	18,995.0000	(10.830)	0	0	0
13/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	32,981.0000	35,965.0000	9.048	0	0	0
13/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	15,455.0000	13,615.0000	(11.906)	0	0	0
13/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	36,747.0000	33,484.0000	(8.880)	0	0	0
13/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	56,688.0000	52,595.0000	(7.220)	0	0	0
13/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	46,224.0000	42,520.0000	(8.013)	0	0	0
13/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	5,791.0000	6,662.0000	15.041	0	0	0
13/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	54,054.0000	57,934.0000	7.178	0	0	0
13/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	67,954.0000	63,533.0000	(6.506)	0	0	0
13/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	8,742.0000	9,940.0000	13.704	0	0	0
13/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	12,764.0000	14,352.0000	12.441	0	0	0
13/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	18,050.0000	20,078.0000	11.235	0	0	0
13/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	10,823.0000	9,411.0000	(13.046)	0	0	0
13/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	28,408.0000	25,618.0000	(9.821)	0	0	0
13/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	24,755.0000	27,257.0000	10.107	0	0	0
13/10/2005	R203	2005/11/03			Bond Future	8.0690	8.1490	0.991	0.0000	0.0000	0
13/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	174.0000	65.0000	(62.644)	0	0	0
13/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	44,751.0000	50,706.0000	13.307	0	0	0
13/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	65,002.0000	71,058.0000	9.317	0	0	0
13/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	3,391.0000	5,066.0000	49.395	0	0	0
13/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	85,934.0000	91,998.0000	7.057	0	0	0
13/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	17,042.0000	12,653.0000	(25.754)	0	0	0
13/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	1,404.0000	700.0000	(50.142)	0	0	0
13/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	11.0000	3.0000	(72.727)	0	0	0
13/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	26,078.0000	31,439.0000	20.558	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
13/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	6,235.0000	3,915.0000	(37.209)	0	0	0
13/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	11,505.0000	15,249.0000	32.542	0	0	0
13/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	32,702.0000	27,058.0000	(17.259)	0	0	0
13/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	3.0000	7.0000	133.333	0	0	0
13/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	67,644.0000	61,584.0000	(8.959)	0	0	0
13/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	602.0000	1,021.0000	69.601	0	0	0
13/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	50,153.0000	44,144.0000	(11.981)	0	0	0
13/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	60.0000	115.0000	91.667	0	0	0
13/10/2005	R203	2006/02/02			Bond Future	8.1020	8.1850	1.024	0.0000	0.0000	0
13/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	25,548.0000	21,914.0000	(14.224)	0	0	0
13/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	23,809.0000	27,296.0000	14.646	0	0	0
13/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	16,134.0000	13,433.0000	(16.741)	0	0	0
13/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	14,549.0000	17,103.0000	17.554	0	0	0
13/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	88,141.0000	94,057.0000	6.712	0	0	0
13/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,269.0000	1,687.0000	(25.650)	0	0	0
13/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	68,836.0000	74,442.0000	8.144	0	0	0
13/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	940.0000	668.0000	(28.936)	0	0	0
13/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,858.0000	3,765.0000	(22.499)	0	0	0
13/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	51,303.0000	56,398.0000	9.931	0	0	0
13/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	36,129.0000	40,500.0000	12.098	0	0	0
13/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	1,965.0000	2,517.0000	28.092	0	0	0
13/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	66,294.0000	60,657.0000	(8.503)	0	0	0
13/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	4,204.0000	5,226.0000	24.310	0	0	0
13/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	37,395.0000	32,908.0000	(11.999)	0	0	0
13/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	8,180.0000	9,881.0000	20.795	0	0	0
13/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	51,192.0000	46,026.0000	(10.091)	0	0	0
13/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	9,311.0000	7,494.0000	(19.515)	0	0	0
13/10/2005	R203	2006/05/04			Bond Future	8.1270	8.2120	1.046	0.0000	0.0000	0
13/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	22,140.0000	19,344.0000	(12.629)	0	0	0
13/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	31,557.0000	34,999.0000	10.907	0	0	0
13/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	31,094.0000	27,609.0000	(11.208)	0	0	0
13/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	22,085.0000	24,837.0000	12.461	0	0	0
13/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	54,026.0000	49,300.0000	(8.748)	0	0	0
13/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	9,480.0000	10,992.0000	15.949	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
13/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	14,804.0000	16,898.0000	14.145	0	0	0
13/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	5,788.0000	6,821.0000	17.847	0	0	0
13/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	41,797.0000	37,653.0000	(9.915)	0	0	0
13/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	43,317.0000	47,429.0000	9.493	0	0	0
13/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	67,466.0000	62,262.0000	(7.714)	0	0	0
13/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	15,018.0000	12,892.0000	(14.156)	0	0	0
13/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	57,311.0000	62,023.0000	8.222	0	0	0
13/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	9,662.0000	8,136.0000	(15.794)	0	0	0
13/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	73,351.0000	78,561.0000	7.103	0	0	0
13/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,354.0000	2,707.0000	(19.290)	0	0	0
13/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	91,161.0000	96,751.0000	6.132	0	0	0
13/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,870.0000	4,842.0000	(17.513)	0	0	0
13/10/2005	R203	2006/08/03			Bond Future	8.1470	8.2330	1.056	0.0000	0.0000	0
13/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	35,397.0000	32,007.0000	(9.577)	0	0	0
13/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	27,962.0000	30,785.0000	10.096	0	0	0
13/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,083.0000	5,163.0000	(15.124)	0	0	0
13/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	94,056.0000	99,349.0000	5.627	0	0	0
13/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	9,341.0000	8,042.0000	(13.906)	0	0	0
13/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	77,300.0000	82,214.0000	6.357	0	0	0
13/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	13,770.0000	12,017.0000	(12.731)	0	0	0
13/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	20,279.0000	22,554.0000	11.219	0	0	0
13/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	56,781.0000	52,339.0000	(7.823)	0	0	0
13/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	14,274.0000	16,046.0000	12.414	0	0	0
13/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	45,458.0000	41,521.0000	(8.661)	0	0	0
13/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	48,888.0000	52,833.0000	8.069	0	0	0
13/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	19,534.0000	17,265.0000	(11.616)	0	0	0
13/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	62,194.0000	66,654.0000	7.171	0	0	0
13/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	26,735.0000	23,911.0000	(10.563)	0	0	0
13/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	37,474.0000	40,863.0000	9.044	0	0	0
13/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	69,167.0000	64,285.0000	(7.058)	0	0	0
13/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	9,742.0000	11,072.0000	13.652	0	0	0
13/10/2005	R204	2005/11/03			Bond Future	8.0630	8.1380	0.930	0.0000	0.0000	0
13/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	18,299.0000	13,924.0000	(23.908)	0	0	0
13/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	3,529.0000	5,115.0000	44.942	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2005	R204	2006/02/02			Bond Future	8.0920	8.1690	0.952	0.0000	0.0000	0
13/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	17,510.0000	14,811.0000	(15.414)	0	0	0
13/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	24,784.0000	28,118.0000	13.452	0	0	0
13/10/2005	R204	2006/05/04			Bond Future	8.1160	8.1950	0.973	0.0000	0.0000	0
13/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	33,016.0000	36,332.0000	10.044	0	0	0
13/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	23,959.0000	21,170.0000	(11.641)	0	0	0
13/10/2005	R204	2006/08/03			Bond Future	8.1360	8.2160	0.983	0.0000	0.0000	0
13/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	39,389.0000	42,667.0000	8.322	0	0	0
13/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	28,905.0000	26,084.0000	(9.760)	0	0	0
13/10/2005	R207	2005/11/03			Bond Future	8.0460	8.1170	0.882	0.0000	0.0000	0
13/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	11,198.0000	14,423.0000	28.800	0	0	0
13/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	7,515.0000	5,096.0000	(32.189)	0	0	0
13/10/2005	R207	2006/02/02			Bond Future	8.0710	8.1440	0.904	0.0000	0.0000	0
13/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	18,475.0000	15,817.0000	(14.387)	0	0	0
13/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	24,099.0000	27,175.0000	12.764	0	0	0
13/10/2005	R207	2006/05/04			Bond Future	8.0940	8.1690	0.927	0.0000	0.0000	0
13/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	25,043.0000	22,309.0000	(10.917)	0	0	0
13/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	32,410.0000	35,498.0000	9.528	0	0	0
13/10/2005	R207	2006/08/03			Bond Future	8.1140	8.1890	0.924	0.0000	0.0000	0
13/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	38,934.0000	41,961.0000	7.775	0	0	0
13/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	30,097.0000	27,370.0000	(9.061)	0	0	0

Grand Total:

1,916