

Derivatives High/Low Report

High/Low for 14/10/2005

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
14/10/2005	GOVI 2005/11/03			jGovi	224.8210	224.9270	0.047	0.0000	0.0000	463
14/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	33,960.0000	32,892.0000	(3.145)	0	0	0
14/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	2,170.0000	2,162.0000	(0.369)	0	0	0
14/10/2005	GOVI 2006/02/02			jGovi	228.7860	228.9170	0.057	0.0000	0.0000	0
14/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	36,673.0000	37,095.0000	1.151	0	0	0
14/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	48,813.0000	47,925.0000	(1.819)	0	0	0
14/10/2005	GOVI 2006/05/04			jGovi	232.9480	233.1120	0.070	0.0000	0.0000	57
14/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	22,943.0000	22,269.0000	(2.938)	0	0	0
14/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	52,423.0000	53,389.0000	1.843	0	0	0
14/10/2005	GOVI 2006/08/03			jGovi	237.2780	237.4680	0.080	0.0000	0.0000	0
14/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	87,647.0000	89,051.0000	1.602	0	0	0
14/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	14,867.0000	14,371.0000	(3.336)	0	0	0
14/10/2005	GOVI 2006/11/02			jGovi	241.7770	241.9850	0.086	0.0000	0.0000	0
14/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	126,622.0000	128,372.0000	1.382	0	0	0
14/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	8,852.0000	8,522.0000	(3.728)	0	0	0
14/10/2005	J152 2006/02/28			jSwap	7.1110	7.1430	0.450	0.0000	0.0000	0
14/10/2005	J153 2010/08/31			jSwap	7.9360	7.9240	(0.151)	0.0000	0.0000	0
14/10/2005	J157 2015/09/15			jSwap	8.1790	8.1620	(0.208)	0.0000	0.0000	0

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14/10/2005	J186	2026/12/21			jSwap	7.8010	7.7960	(0.064)	0.0000	0.0000	0
14/10/2005	J194	2008/02/28			jSwap	7.6670	7.6750	0.104	0.0000	0.0000	0
14/10/2005	J201	2014/12/22			jSwap	8.1040	8.0930	(0.136)	0.0000	0.0000	0
14/10/2005	J203	2017/09/15			jSwap	8.1230	8.1080	(0.185)	0.0000	0.0000	0
14/10/2005	J204	2018/12/21			jSwap	8.0820	8.0720	(0.124)	0.0000	0.0000	0
14/10/2005	J207	2020/01/15			jSwap	8.0730	8.0650	(0.099)	0.0000	0.0000	0
14/10/2005	JBAR	2005/03/16			jBar	7.0000	7.0360	0.514	0.0000	0.0000	0
14/10/2005	JFRA	2005/11/03			jFra	7.0650	7.1030	0.538	0.0000	0.0000	0
14/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	17.0000	27.0000	58.824	0	0	0
14/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	471.0000	387.0000	(17.834)	0	0	0
14/10/2005	JFRA	2006/02/02			jFra	7.2560	7.2980	0.579	0.0000	0.0000	0
14/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	522.0000	573.0000	9.770	0	0	0
14/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	508.0000	456.0000	(10.236)	0	0	0
14/10/2005	JFRA	2006/05/04			jFra	7.3680	7.4330	0.882	0.0000	0.0000	0
14/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	549.0000	493.0000	(10.200)	0	0	0
14/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,450.0000	1,553.0000	7.103	0	0	0
14/10/2005	JFRA	2006/08/03			jFra	7.5200	7.5460	0.346	0.0000	0.0000	0
14/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	701.0000	678.0000	(3.281)	0	0	0
14/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,974.0000	2,014.0000	2.026	0	0	0
14/10/2005	JFRA	2006/11/02			jFra	7.6740	7.6840	0.130	0.0000	0.0000	0
14/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	805.0000	795.0000	(1.242)	0	0	0
14/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,454.0000	2,468.0000	0.570	0	0	0

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14/10/2005	JFRA	2007/02/01			jFra	7.8350	7.8260	(0.115)	0.0000	0.0000	500
14/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,099.0000	2,085.0000	(0.667)	0	0	0
14/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,280.0000	1,288.0000	0.625	0	0	0
14/10/2005	JFRA	2007/05/03			jFra	7.9780	7.9620	(0.201)	0.0000	0.0000	0
14/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,313.0000	1,327.0000	1.066	0	0	0
14/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,482.0000	2,457.0000	(1.007)	0	0	0
14/10/2005	JFRA	2007/08/02			jFra	8.1110	8.0790	(0.395)	0.0000	0.0000	0
14/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,323.0000	1,351.0000	2.116	0	0	0
14/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,816.0000	2,766.0000	(1.776)	0	0	0
14/10/2005	JFRA	2007/11/01			jFra	8.1930	8.1730	(0.244)	0.0000	0.0000	0
14/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,244.0000	3,209.0000	(1.079)	0	0	0
14/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,423.0000	1,441.0000	1.265	0	0	0
14/10/2005	JN02	2005/11/03			jNote	7.5860	7.6030	0.224	0.0000	0.0000	0
14/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	1,453.0000	1,290.0000	(11.218)	0	0	0
14/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,036.0000	3,178.0000	4.677	0	0	0
14/10/2005	JN02	2006/02/02			jNote	7.7320	7.7410	0.116	0.0000	0.0000	0
14/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	11,051.0000	11,157.0000	0.959	0	0	0
14/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,134.0000	2,070.0000	(2.999)	0	0	0
14/10/2005	JN05	2005/11/03			jNote	8.0730	8.0540	(0.235)	0.0000	0.0000	0
14/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	3,442.0000	3,653.0000	6.130	0	0	0
14/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,438.0000	5,869.0000	(8.838)	0	0	0
14/10/2005	JN05	2006/02/02			jNote	8.1580	8.1360	(0.270)	0.0000	0.0000	0
14/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	21,608.0000	20,926.0000	(3.156)	0	0	0
14/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	4,900.0000	5,115.0000	4.388	0	0	0
14/10/2005	JN10	2005/11/03			jNote	8.2100	8.1890	(0.256)	0.0000	0.0000	0
14/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	16,683.0000	15,459.0000	(7.337)	0	0	0
14/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	2,385.0000	2,579.0000	8.134	0	0	0

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14/10/2005	JN10	2006/02/02			jNote	8.2510	8.2290	(0.267)	0.0000	0.0000	0
14/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	27,443.0000	26,429.0000	(3.695)	0	0	0
14/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	10,402.0000	10,867.0000	4.470	0	0	0
14/10/2005	JROD	2005/10/31			jRod	6.6830	6.5370	(2.185)	0.0000	0.0000	0
14/10/2005	JROD	2005/11/30			jRod	6.7660	6.6200	(2.158)	0.0000	0.0000	0
14/10/2005	JROD	2005/12/30			jRod	6.8740	6.7430	(1.906)	0.0000	0.0000	0
14/10/2005	JROD	2006/01/31			jRod	6.8640	6.8110	(0.772)	0.0000	0.0000	0
14/10/2005	JROD	2006/02/28			jRod	6.9280	6.8850	(0.621)	0.0000	0.0000	0
14/10/2005	JROD	2006/03/31			jRod	7.0030	6.9750	(0.400)	0.0000	0.0000	0
14/10/2005	JROD	2006/04/28			jRod	6.9630	6.9510	(0.172)	0.0000	0.0000	0
14/10/2005	JROD	2006/05/31			jRod	7.0280	7.0210	(0.100)	0.0000	0.0000	0
14/10/2005	JROD	2006/06/30			jRod	7.0930	7.0890	(0.056)	0.0000	0.0000	0
14/10/2005	JROD	2006/07/31			jRod	7.0530	7.0490	(0.057)	0.0000	0.0000	0
14/10/2005	JROD	2006/08/31			jRod	7.1120	7.1070	(0.070)	0.0000	0.0000	0
14/10/2005	R152	2005/11/03			Bond Future	7.1280	7.1740	0.645	0.0000	0.0000	0
14/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,180.0000	1,322.0000	12.034	0	0	0
14/10/2005	R153	2005/11/03			Bond Future	7.9660	7.9550	(0.138)	7.9500	7.9600	254
14/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,068.0000	4,711.0000	(7.044)	0	0	0
14/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	6,567.0000	6,696.0000	1.964	0	0	0
14/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	1,758.0000	1,561.0000	(11.206)	0	0	5
14/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	14,206.0000	14,494.0000	2.027	0	0	0

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14/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	2,002.0000	2,018.0000	0.799	0	0	0
14/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	11,581.0000	11,111.0000	(4.058)	0	0	0
14/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
14/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	54,990.0000	55,474.0000	0.880	0	0	0
14/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	119.0000	93.0000	(21.849)	0	0	0
14/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	338.0000	329.0000	(2.663)	0	0	0
14/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	21,125.0000	20,631.0000	(2.338)	0	0	0
14/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	32,152.0000	31,664.0000	(1.518)	0	0	0
14/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	24.0000	22.0000	(8.333)	0	0	0
14/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	34,083.0000	34,542.0000	1.347	0	0	0
14/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
14/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	43,603.0000	43,118.0000	(1.112)	0	0	0
14/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	44,561.0000	45,040.0000	1.075	0	0	0
14/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	25.0000	18.0000	(28.000)	0	0	5
14/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	23,765.0000	24,170.0000	1.704	0	0	0
14/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	496.0000	415.0000	(16.331)	0	0	0
14/10/2005	R153	2006/02/02			Bond Future	8.0290	8.0150	(0.174)	8.0400	8.0400	2
14/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	13,015.0000	13,245.0000	1.767	0	0	0
14/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	14,230.0000	13,873.0000	(2.509)	0	0	0
14/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	7,942.0000	8,103.0000	2.027	0	0	0
14/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	35,228.0000	34,693.0000	(1.519)	0	0	0
14/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,038.0000	2,090.0000	2.552	0	0	0
14/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	780.0000	802.0000	2.821	0	0	0
14/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	44,870.0000	44,306.0000	(1.257)	0	0	0
14/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	229.0000	236.0000	3.057	0	0	0
14/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	55,343.0000	54,764.0000	(1.046)	0	0	0
14/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,956.0000	4,779.0000	(3.571)	0	0	0
14/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	43,230.0000	43,681.0000	1.043	0	0	0
14/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,451.0000	3,316.0000	(3.912)	0	0	0
14/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	34,658.0000	35,067.0000	1.180	0	0	0
14/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	26,613.0000	26,970.0000	1.341	0	0	0
14/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	7,101.0000	6,872.0000	(3.225)	0	0	0
14/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	19,316.0000	19,612.0000	1.532	0	0	0
14/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	10,110.0000	9,820.0000	(2.868)	0	0	0
14/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	19,696.0000	19,270.0000	(2.163)	0	0	2

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14/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,348.0000	4,447.0000	2.277	0	0	0
14/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	26,759.0000	26,272.0000	(1.820)	0	0	0
14/10/2005	R153	2006/05/04			Bond Future	8.0750	8.0550	(0.248)	0.0000	0.0000	0
14/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	14,059.0000	14,402.0000	2.440	0	0	0
14/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	17,042.0000	16,590.0000	(2.652)	0	0	0
14/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,574.0000	1,630.0000	3.558	0	0	0
14/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	2,158.0000	2,052.0000	(4.912)	0	0	0
14/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	47,660.0000	48,348.0000	1.444	0	0	0
14/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,554.0000	3,398.0000	(4.389)	0	0	0
14/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	39,564.0000	40,203.0000	1.615	0	0	0
14/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	5,595.0000	5,377.0000	(3.896)	0	0	0
14/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	6,720.0000	6,915.0000	2.902	0	0	0
14/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	29,834.0000	29,235.0000	(2.008)	0	0	0
14/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	37,692.0000	37,034.0000	(1.746)	0	0	0
14/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	46,366.0000	45,661.0000	(1.521)	0	0	0
14/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	4,349.0000	4,485.0000	3.127	0	0	0
14/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	9,927.0000	10,192.0000	2.669	0	0	0
14/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	19,148.0000	19,573.0000	2.220	0	0	0
14/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	32,013.0000	32,590.0000	1.802	0	0	0
14/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	22,922.0000	22,392.0000	(2.312)	0	0	0
14/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	8,441.0000	8,151.0000	(3.436)	0	0	0
14/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	12,226.0000	11,856.0000	(3.026)	0	0	0
14/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	25,163.0000	25,667.0000	2.003	0	0	0
14/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	2,683.0000	2,773.0000	3.354	0	0	0
14/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	55,709.0000	54,971.0000	(1.325)	0	0	0
14/10/2005	R153	2006/08/03			Bond Future	8.1120	8.0880	(0.296)	0.0000	0.0000	0
14/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	15,804.0000	16,200.0000	2.506	0	0	0
14/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	20,016.0000	19,512.0000	(2.518)	0	0	0
14/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	46,920.0000	46,162.0000	(1.616)	0	0	0
14/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,231.0000	4,374.0000	3.380	0	0	0
14/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,159.0000	6,353.0000	3.150	0	0	0
14/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	39,080.0000	38,373.0000	(1.809)	0	0	0
14/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	8,685.0000	8,940.0000	2.936	0	0	0
14/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	31,939.0000	31,292.0000	(2.026)	0	0	0

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14/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	15,300.0000	14,871.0000	(2.804)	0	0	0
14/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	20,464.0000	20,936.0000	2.306	0	0	0
14/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	11,884.0000	12,207.0000	2.718	0	0	0
14/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	25,568.0000	24,990.0000	(2.261)	0	0	0
14/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	25,847.0000	26,394.0000	2.116	0	0	0
14/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	11,403.0000	11,049.0000	(3.104)	0	0	0
14/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	31,906.0000	32,523.0000	1.934	0	0	0
14/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	8,275.0000	7,991.0000	(3.432)	0	0	0
14/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,840.0000	5,619.0000	(3.784)	0	0	0
14/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	38,564.0000	39,245.0000	1.766	0	0	0
14/10/2005	R157	2005/11/03			Bond Future	8.1820	8.1660	(0.196)	0.0000	0.0000	13
14/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	84,107.0000	85,414.0000	1.554	0	0	0
14/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	4,707.0000	4,875.0000	3.569	0	0	0
14/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	125,100.0000	123,783.0000	(1.053)	0	0	0
14/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	8,476.0000	7,682.0000	(9.368)	0	0	0
14/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	19,789.0000	18,641.0000	(5.801)	0	0	0
14/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	29.0000	20.0000	(31.034)	0	0	0
14/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	201.0000	151.0000	(24.876)	0	0	0
14/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	14,053.0000	14,576.0000	3.722	0	0	0
14/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	65,255.0000	66,522.0000	1.942	0	0	0
14/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	825.0000	665.0000	(19.394)	0	0	0
14/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	2,915.0000	2,507.0000	(13.997)	0	0	0
14/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	102,164.0000	100,848.0000	(1.288)	0	0	0
14/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
14/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	46,460.0000	47,617.0000	2.490	0	0	0
14/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	79,709.0000	78,392.0000	(1.652)	0	0	0
14/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	37,096.0000	35,795.0000	(3.507)	0	0	0
14/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	920.0000	936.0000	1.739	0	0	0
14/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	28,728.0000	29,637.0000	3.164	0	0	0
14/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	57,797.0000	56,478.0000	(2.282)	0	0	0
14/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	83.0000	81.0000	(2.410)	0	0	0
14/10/2005	R157	2006/02/02			Bond Future	8.2280	8.2100	(0.219)	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
14/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	25,606.0000	24,800.0000	(3.148)	0	0	250
14/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	104,320.0000	102,905.0000	(1.356)	0	0	0
14/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	685.0000	716.0000	4.526	0	0	0
14/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	126,285.0000	124,851.0000	(1.136)	0	0	0
14/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	27,370.0000	28,009.0000	2.335	0	0	250
14/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	8,827.0000	8,444.0000	(4.339)	0	0	0
14/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	84,123.0000	85,300.0000	1.399	0	0	0
14/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	83,708.0000	82,344.0000	(1.629)	0	0	0
14/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,025.0000	2,106.0000	4.000	0	0	0
14/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	4,818.0000	4,990.0000	3.570	0	0	0
14/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	5,424.0000	5,155.0000	(4.959)	0	0	0
14/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	64,995.0000	63,722.0000	(1.959)	0	0	0
14/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	18,091.0000	17,448.0000	(3.554)	0	0	0
14/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	68,870.0000	69,933.0000	1.543	0	0	0
14/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	12,679.0000	12,179.0000	(3.944)	0	0	0
14/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	53,687.0000	54,632.0000	1.760	0	0	0
14/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	39,675.0000	40,478.0000	2.024	0	0	0
14/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	242.0000	253.0000	4.545	0	0	0
14/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	48,871.0000	47,730.0000	(2.335)	0	0	0
14/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	9,763.0000	10,067.0000	3.114	0	0	0
14/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	35,657.0000	34,679.0000	(2.743)	0	0	0
14/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	17,193.0000	17,660.0000	2.716	0	0	0
14/10/2005	R157	2006/05/04			Bond Future	8.2640	8.2420	(0.266)	0.0000	0.0000	0
14/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	21,732.0000	21,079.0000	(3.005)	0	0	115
14/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	13,221.0000	12,778.0000	(3.351)	0	0	0
14/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	59,071.0000	60,142.0000	1.813	0	0	0
14/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	34,570.0000	35,366.0000	2.303	0	0	0
14/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	35,667.0000	34,739.0000	(2.602)	0	0	0
14/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	2,988.0000	3,116.0000	4.284	0	0	0
14/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	16,957.0000	16,417.0000	(3.185)	0	0	0
14/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	27,883.0000	27,099.0000	(2.812)	0	0	0
14/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	87,956.0000	86,440.0000	(1.724)	0	0	0
14/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	5,234.0000	5,443.0000	3.993	0	0	0
14/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	107,160.0000	105,564.0000	(1.489)	0	0	0
14/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	9,731.0000	10,067.0000	3.453	0	0	0

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14/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	87,505.0000	88,786.0000	1.464	0	0	0
14/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	71,430.0000	70,041.0000	(1.945)	0	0	0
14/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	57,221.0000	55,980.0000	(2.169)	0	0	0
14/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	46,194.0000	47,135.0000	2.037	0	0	0
14/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	45,375.0000	44,292.0000	(2.387)	0	0	0
14/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	24,480.0000	25,121.0000	2.618	0	0	0
14/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	16,127.0000	16,611.0000	3.001	0	0	0
14/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	72,950.0000	74,135.0000	1.624	0	0	0
14/10/2005	R157	2006/08/03			Bond Future	8.2920	8.2680	(0.289)	0.0000	0.0000	0
14/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	4,867.0000	5,064.0000	4.048	0	0	0
14/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	7,663.0000	7,952.0000	3.771	0	0	0
14/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	90,661.0000	89,114.0000	(1.706)	0	0	0
14/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	108,809.0000	107,170.0000	(1.506)	0	0	0
14/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	11,574.0000	11,979.0000	3.499	0	0	0
14/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	16,804.0000	17,347.0000	3.231	0	0	0
14/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	46,094.0000	44,955.0000	(2.471)	0	0	0
14/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	23,514.0000	24,212.0000	2.968	0	0	0
14/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	35,003.0000	34,030.0000	(2.780)	0	0	0
14/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	59,130.0000	57,837.0000	(2.187)	0	0	0
14/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	31,787.0000	32,651.0000	2.718	0	0	0
14/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	74,036.0000	72,605.0000	(1.933)	0	0	0
14/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	25,850.0000	25,044.0000	(3.118)	0	0	0
14/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	41,624.0000	42,655.0000	2.477	0	0	0
14/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	52,935.0000	54,126.0000	2.250	0	0	0
14/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	8,679.0000	8,307.0000	(4.286)	0	0	0
14/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	79,263.0000	80,728.0000	1.848	0	0	0
14/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	12,888.0000	12,389.0000	(3.872)	0	0	0
14/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	65,554.0000	66,892.0000	2.041	0	0	0
14/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	18,536.0000	17,891.0000	(3.480)	0	0	0
14/10/2005	R186	2005/11/03			Bond Future	7.8650	7.8600	(0.064)	0.0000	0.0000	0
14/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	0
14/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	102,225.0000	102,819.0000	0.581	0	0	0
14/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	100.0000	77.0000	(23.000)	0	0	0
14/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	128,665.0000	129,278.0000	0.476	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
14/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	659.0000	556.0000	(15.630)	0	0	0
14/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	9,318.0000	9,194.0000	(1.331)	0	0	0
14/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	75,271.0000	75,784.0000	0.682	0	0	0
14/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	23,600.0000	22,860.0000	(3.136)	0	0	0
14/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	48,774.0000	49,108.0000	0.685	0	0	0
14/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	2,703.0000	2,421.0000	(10.433)	0	0	0
14/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	187.0000	165.0000	(11.765)	0	0	0
14/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	79,519.0000	78,881.0000	(0.802)	0	0	0
14/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	186,686.0000	186,070.0000	(0.330)	0	0	0
14/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
14/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	9,018.0000	8,465.0000	(6.132)	0	0	0
14/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	25,474.0000	25,537.0000	0.247	0	0	0
14/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	149,518.0000	148,902.0000	(0.412)	0	0	0
14/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	48,143.0000	47,428.0000	(1.485)	0	0	0
14/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	113,760.0000	113,143.0000	(0.542)	0	0	0
14/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	1,949.0000	1,851.0000	(5.028)	0	0	0
14/10/2005	R186	2006/02/02			Bond Future	7.8840	7.8770	(0.089)	0.0000	0.0000	0
14/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,185.0000	1,188.0000	0.253	0	0	0
14/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	152,021.0000	151,169.0000	(0.560)	0	0	0
14/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	188,006.0000	187,151.0000	(0.455)	0	0	0
14/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	282.0000	282.0000	-	0	0	0
14/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	3,489.0000	3,508.0000	0.545	0	0	0
14/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	130,667.0000	131,359.0000	0.530	0	0	0
14/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	118,819.0000	117,984.0000	(0.703)	0	0	0
14/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	5,033.0000	4,870.0000	(3.239)	0	0	0
14/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	8,784.0000	8,543.0000	(2.744)	0	0	0
14/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	108,020.0000	108,634.0000	0.568	0	0	0
14/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	14,618.0000	14,282.0000	(2.299)	0	0	0
14/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	21,767.0000	21,336.0000	(1.980)	0	0	0
14/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	8,540.0000	8,597.0000	0.667	0	0	0
14/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	89,686.0000	88,889.0000	(0.889)	0	0	0
14/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	65,248.0000	65,671.0000	0.648	0	0	0
14/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	86,484.0000	87,002.0000	0.599	0	0	0

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14/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	46,303.0000	45,665.0000	(1.378)	0	0	0
14/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	65,382.0000	64,652.0000	(1.117)	0	0	0
14/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	32,039.0000	31,505.0000	(1.667)	0	0	0
14/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	29,786.0000	30,003.0000	0.729	0	0	0
14/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	46,075.0000	46,395.0000	0.695	0	0	0
14/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	17,155.0000	17,280.0000	0.729	0	0	0
14/10/2005	R186	2006/05/04			Bond Future	7.8970	7.8890	(0.101)	0.0000	0.0000	0
14/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	55,801.0000	55,163.0000	(1.143)	0	0	0
14/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	37,812.0000	38,143.0000	0.875	0	0	0
14/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	52,170.0000	52,602.0000	0.828	0	0	0
14/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	39,795.0000	39,259.0000	(1.347)	0	0	0
14/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	130,507.0000	131,303.0000	0.610	0	0	0
14/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	126,807.0000	125,937.0000	(0.686)	0	0	0
14/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	10,677.0000	10,776.0000	0.927	0	0	0
14/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	17,190.0000	17,350.0000	0.931	0	0	0
14/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	157,610.0000	156,698.0000	(0.579)	0	0	0
14/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	191,387.0000	190,448.0000	(0.491)	0	0	0
14/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	7,149.0000	6,976.0000	(2.420)	0	0	0
14/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	6,238.0000	6,295.0000	0.914	0	0	0
14/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	99,379.0000	98,570.0000	(0.814)	0	0	0
14/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,411.0000	3,441.0000	0.880	0	0	0
14/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	75,652.0000	74,921.0000	(0.966)	0	0	0
14/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	26,160.0000	26,397.0000	0.906	0	0	0
14/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	108,712.0000	109,436.0000	0.666	0	0	0
14/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	18,178.0000	17,845.0000	(1.832)	0	0	0
14/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	11,618.0000	11,372.0000	(2.117)	0	0	0
14/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	88,049.0000	88,684.0000	0.721	0	0	0
14/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	27,393.0000	26,961.0000	(1.577)	0	0	0
14/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	69,039.0000	69,576.0000	0.778	0	0	0
14/10/2005	R186	2006/08/03			Bond Future	7.9070	7.8970	(0.126)	0.0000	0.0000	0
14/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	85,226.0000	84,394.0000	(0.976)	0	0	0
14/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	34,853.0000	35,223.0000	1.062	0	0	0
14/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	17,363.0000	17,566.0000	1.169	0	0	0
14/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	133,904.0000	132,905.0000	(0.746)	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
14/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	76,971.0000	77,650.0000	0.882	0	0	0
14/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	25,067.0000	25,347.0000	1.117	0	0	0
14/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	36,780.0000	36,256.0000	(1.425)	0	0	0
14/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	113,997.0000	114,864.0000	0.761	0	0	0
14/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	26,523.0000	26,098.0000	(1.602)	0	0	0
14/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,590.0000	8,400.0000	(2.212)	0	0	0
14/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	65,884.0000	65,152.0000	(1.111)	0	0	0
14/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	155,269.0000	156,282.0000	0.652	0	0	0
14/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	46,808.0000	47,278.0000	1.004	0	0	0
14/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	94,777.0000	95,555.0000	0.821	0	0	0
14/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	12,819.0000	12,564.0000	(1.989)	0	0	0
14/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	18,667.0000	18,332.0000	(1.795)	0	0	0
14/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	49,802.0000	49,174.0000	(1.261)	0	0	0
14/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	163,068.0000	162,006.0000	(0.651)	0	0	0
14/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	60,898.0000	61,472.0000	0.943	0	0	0
14/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	134,278.0000	135,224.0000	0.705	0	0	0
14/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	11,549.0000	11,689.0000	1.212	0	0	0
14/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	107,911.0000	106,989.0000	(0.854)	0	0	0
14/10/2005	R194	2005/11/03			Bond Future	7.7070	7.7160	0.117	0.0000	0.0000	0
14/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	15,313.0000	15,504.0000	1.247	0	0	0
14/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	2,277.0000	2,299.0000	0.966	0	0	0
14/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
14/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	3,199.0000	3,028.0000	(5.345)	0	0	0
14/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	130.0000	106.0000	(18.462)	0	0	0
14/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	7,023.0000	6,820.0000	(2.891)	0	0	0
14/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	20,788.0000	20,981.0000	0.928	0	0	0
14/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	9,992.0000	10,161.0000	1.691	0	0	0
14/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	762.0000	752.0000	(1.312)	0	0	0
14/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,384.0000	5,483.0000	1.839	0	0	0
14/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	207.0000	196.0000	(5.314)	0	0	0
14/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	932.0000	838.0000	(10.086)	0	0	0
14/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	26,306.0000	26,499.0000	0.734	0	0	0
14/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	11,771.0000	11,568.0000	(1.725)	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
14/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	31,860.0000	32,053.0000	0.606	0	0	0
14/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
14/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	22,073.0000	21,880.0000	(0.874)	0	0	0
14/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	33.0000	30.0000	(9.091)	0	0	0
14/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	27,271.0000	27,078.0000	(0.708)	0	0	0
14/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	16,868.0000	16,671.0000	(1.168)	0	0	0
14/10/2005	R194	2006/02/02			Bond Future	7.7920	7.7960	0.051	0.0000	0.0000	0
14/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,530.0000	6,543.0000	0.199	0	0	0
14/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,724.0000	5,659.0000	(1.136)	0	0	0
14/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	12,191.0000	12,233.0000	0.345	0	0	0
14/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	12,053.0000	11,973.0000	(0.664)	0	0	0
14/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,667.0000	4,670.0000	0.064	0	0	0
14/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,721.0000	1,686.0000	(2.034)	0	0	0
14/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	8,649.0000	8,575.0000	(0.856)	0	0	0
14/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,311.0000	3,308.0000	(0.091)	0	0	0
14/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	3,390.0000	3,339.0000	(1.504)	0	0	0
14/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	15,552.0000	15,469.0000	(0.534)	0	0	0
14/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	19,413.0000	19,330.0000	(0.428)	0	0	0
14/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	697.0000	691.0000	(0.861)	0	0	0
14/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	23,548.0000	23,466.0000	(0.348)	0	0	0
14/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,237.0000	1,231.0000	(0.485)	0	0	0
14/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	2,079.0000	2,073.0000	(0.289)	0	0	0
14/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	16,014.0000	16,072.0000	0.362	0	0	0
14/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	9,014.0000	9,040.0000	0.288	0	0	0
14/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	20,444.0000	20,513.0000	0.338	0	0	0
14/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	669.0000	650.0000	(2.840)	0	0	0
14/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	30,152.0000	30,229.0000	0.255	0	0	0
14/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
14/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	194.0000	186.0000	(4.124)	0	0	0
14/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	35.0000	33.0000	(5.714)	0	0	0
14/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	25,220.0000	25,295.0000	0.297	0	0	0
14/10/2005	R194	2006/05/04			Bond Future	7.8500	7.8470	(0.038)	0.0000	0.0000	0

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14/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	6,449.0000	6,455.0000	0.093	0	0	0
14/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	8,150.0000	8,105.0000	(0.552)	0	0	0
14/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,314.0000	1,296.0000	(1.370)	0	0	0
14/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	2,032.0000	2,009.0000	(1.132)	0	0	0
14/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	20,608.0000	20,642.0000	0.165	0	0	0
14/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	3,027.0000	2,999.0000	(0.925)	0	0	0
14/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,222.0000	2,220.0000	(0.090)	0	0	0
14/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	20,358.0000	20,304.0000	(0.265)	0	0	0
14/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	16,796.0000	16,743.0000	(0.316)	0	0	0
14/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,446.0000	1,443.0000	(0.207)	0	0	0
14/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	28,201.0000	28,147.0000	(0.191)	0	0	0
14/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	541.0000	538.0000	(0.555)	0	0	0
14/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	24,177.0000	24,123.0000	(0.223)	0	0	0
14/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,286.0000	3,286.0000	-	0	0	0
14/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	903.0000	900.0000	(0.332)	0	0	0
14/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	4,684.0000	4,686.0000	0.043	0	0	0
14/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	13,546.0000	13,494.0000	(0.384)	0	0	0
14/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	13,992.0000	14,014.0000	0.157	0	0	0
14/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	4,354.0000	4,319.0000	(0.804)	0	0	0
14/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	17,172.0000	17,201.0000	0.169	0	0	0
14/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	6,052.0000	6,012.0000	(0.661)	0	0	0
14/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	10,653.0000	10,604.0000	(0.460)	0	0	0
14/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	8,596.0000	8,607.0000	0.128	0	0	0
14/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	11,119.0000	11,136.0000	0.153	0	0	0
14/10/2005	R194	2006/08/03			Bond Future	7.8930	7.8830	(0.127)	0.0000	0.0000	0
14/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	13,504.0000	13,391.0000	(0.837)	0	0	0
14/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,963.0000	3,998.0000	0.883	0	0	0
14/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,104.0000	2,124.0000	0.951	0	0	0
14/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	16,206.0000	16,085.0000	(0.747)	0	0	0
14/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	19,147.0000	19,019.0000	(0.669)	0	0	0
14/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	6,788.0000	6,843.0000	0.810	0	0	0
14/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,246.0000	5,290.0000	0.839	0	0	0
14/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,924.0000	2,950.0000	0.889	0	0	0
14/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	11,063.0000	10,960.0000	(0.931)	0	0	0
14/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	7,023.0000	6,941.0000	(1.168)	0	0	0

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14/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	4,108.0000	4,049.0000	(1.436)	0	0	0
14/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	5,429.0000	5,359.0000	(1.289)	0	0	0
14/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,900.0000	8,807.0000	(1.045)	0	0	0
14/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	8,599.0000	8,665.0000	0.768	0	0	0
14/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,197.0000	2,158.0000	(1.775)	0	0	0
14/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	10,675.0000	10,752.0000	0.721	0	0	0
14/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	18,345.0000	18,454.0000	0.594	0	0	0
14/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	15,571.0000	15,670.0000	0.636	0	0	0
14/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	13,006.0000	13,094.0000	0.677	0	0	0
14/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	3,039.0000	2,991.0000	(1.579)	0	0	0
14/10/2005	R201	2005/11/03			Bond Future	8.1710	8.1600	(0.135)	0.0000	0.0000	0
14/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	97,850.0000	97,135.0000	(0.731)	0	0	0
14/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	79,798.0000	79,083.0000	(0.896)	0	0	0
14/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	62.0000	57.0000	(8.065)	0	0	0
14/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	3,778.0000	3,822.0000	1.165	0	0	0
14/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	14,960.0000	14,289.0000	(4.485)	0	0	0
14/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	11,339.0000	11,573.0000	2.064	0	0	0
14/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	62,115.0000	61,400.0000	(1.151)	0	0	0
14/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	6,225.0000	5,744.0000	(7.727)	0	0	0
14/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	23,138.0000	23,603.0000	2.010	0	0	0
14/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	2,056.0000	1,806.0000	(12.160)	0	0	0
14/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	28,537.0000	27,810.0000	(2.548)	0	0	0
14/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	44,850.0000	44,130.0000	(1.605)	0	0	0
14/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	724.0000	711.0000	(1.796)	0	0	0
14/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	37,285.0000	37,903.0000	1.658	0	0	0
14/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	52,192.0000	52,877.0000	1.312	0	0	0
14/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	556.0000	459.0000	(17.446)	0	0	0
14/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	17.0000	12.0000	(29.412)	0	0	0
14/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	128.0000	99.0000	(22.656)	0	0	0
14/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	67,108.0000	67,818.0000	1.058	0	0	0
14/10/2005	R201	2006/02/02			Bond Future	8.2120	8.1990	(0.158)	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
14/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	7,771.0000	7,928.0000	2.020	0	0	0
14/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	37,645.0000	36,977.0000	(1.774)	0	0	0
14/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	3,828.0000	3,914.0000	2.247	0	0	0
14/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	50,334.0000	49,594.0000	(1.470)	0	0	0
14/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	65,034.0000	64,247.0000	(1.210)	0	0	0
14/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	81,284.0000	80,471.0000	(1.000)	0	0	0
14/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,561.0000	1,599.0000	2.434	0	0	0
14/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	499.0000	512.0000	2.605	0	0	0
14/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	31,661.0000	32,103.0000	1.396	0	0	0
14/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	27,275.0000	26,697.0000	(2.119)	0	0	0
14/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	42,839.0000	43,365.0000	1.228	0	0	0
14/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	67,164.0000	67,830.0000	0.992	0	0	0
14/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	13,702.0000	13,951.0000	1.817	0	0	0
14/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	13,586.0000	13,202.0000	(2.826)	0	0	0
14/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	6,471.0000	6,242.0000	(3.539)	0	0	0
14/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	9,405.0000	9,106.0000	(3.179)	0	0	0
14/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	19,411.0000	18,932.0000	(2.468)	0	0	0
14/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	54,964.0000	55,560.0000	1.084	0	0	0
14/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	21,819.0000	22,166.0000	1.590	0	0	0
14/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	98,618.0000	97,797.0000	(0.833)	0	0	0
14/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	116,521.0000	115,696.0000	(0.708)	0	0	0
14/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	171.0000	175.0000	2.339	0	0	0
14/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	51.0000	52.0000	1.961	0	0	0
14/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	3,908.0000	3,748.0000	(4.094)	0	0	0
14/10/2005	R201	2006/05/04			Bond Future	8.2480	8.2320	(0.194)	0.0000	0.0000	0
14/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	22,181.0000	21,644.0000	(2.421)	0	0	0
14/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	22,305.0000	22,761.0000	2.044	0	0	0
14/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,688.0000	3,533.0000	(4.203)	0	0	0
14/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	6,212.0000	5,983.0000	(3.686)	0	0	0
14/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	10,232.0000	10,483.0000	2.453	0	0	0
14/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	6,402.0000	6,571.0000	2.640	0	0	0
14/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	63,500.0000	64,338.0000	1.320	0	0	0
14/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	41,733.0000	40,991.0000	(1.778)	0	0	0
14/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	15,490.0000	15,839.0000	2.253	0	0	0
14/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	54,184.0000	53,360.0000	(1.521)	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
14/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	30,681.0000	31,248.0000	1.848	0	0	0
14/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	31,025.0000	30,380.0000	(2.079)	0	0	0
14/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	9,953.0000	9,631.0000	(3.235)	0	0	0
14/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	51,531.0000	52,295.0000	1.483	0	0	0
14/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	15,199.0000	14,773.0000	(2.803)	0	0	0
14/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	40,497.0000	41,169.0000	1.659	0	0	0
14/10/2005	R201	2006/08/03			Bond Future	8.2770	8.2590	(0.217)	0.0000	0.0000	0
14/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	35,965.0000	35,283.0000	(1.896)	0	0	0
14/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	46,211.0000	45,437.0000	(1.675)	0	0	0
14/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	13,615.0000	13,932.0000	2.328	0	0	0
14/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	57,934.0000	57,079.0000	(1.476)	0	0	0
14/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	18,995.0000	19,404.0000	2.153	0	0	0
14/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	33,484.0000	34,092.0000	1.816	0	0	0
14/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	42,520.0000	43,224.0000	1.656	0	0	0
14/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	14,352.0000	13,964.0000	(2.703)	0	0	0
14/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	9,411.0000	9,647.0000	2.508	0	0	0
14/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	20,078.0000	19,594.0000	(2.411)	0	0	0
14/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,662.0000	6,439.0000	(3.347)	0	0	0
14/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,940.0000	9,640.0000	(3.018)	0	0	0
14/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	63,533.0000	64,402.0000	1.368	0	0	0
14/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	52,595.0000	53,387.0000	1.506	0	0	0
14/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	25,618.0000	26,126.0000	1.983	0	0	0
14/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	27,257.0000	26,673.0000	(2.143)	0	0	0
14/10/2005	R203	2005/11/03			Bond Future	8.1490	8.1340	(0.184)	0.0000	0.0000	0
14/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	115.0000	82.0000	(28.696)	0	0	0
14/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	61,584.0000	62,714.0000	1.835	0	0	0
14/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	44,144.0000	45,244.0000	2.492	0	0	0
14/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	1,021.0000	829.0000	(18.805)	0	0	0
14/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
14/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	27,058.0000	27,999.0000	3.478	0	0	0
14/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
14/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	700.0000	715.0000	2.143	0	0	0
14/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	31,439.0000	30,320.0000	(3.559)	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
14/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	15,249.0000	14,285.0000	(6.322)	0	0	0
14/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	91,998.0000	90,864.0000	(1.233)	0	0	0
14/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	5,066.0000	4,493.0000	(11.311)	0	0	0
14/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	65.0000	63.0000	(3.077)	0	0	0
14/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	50,706.0000	49,571.0000	(2.238)	0	0	0
14/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	12,653.0000	13,213.0000	4.426	0	0	0
14/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	71,058.0000	69,925.0000	(1.594)	0	0	0
14/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	3,915.0000	4,084.0000	4.317	0	0	0
14/10/2005	R203	2006/02/02			Bond Future	8.1850	8.1680	(0.208)	0.0000	0.0000	0
14/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	668.0000	696.0000	4.192	0	0	0
14/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	94,057.0000	92,822.0000	(1.313)	0	0	0
14/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	17,103.0000	16,453.0000	(3.801)	0	0	0
14/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	21,914.0000	22,527.0000	2.797	0	0	0
14/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,687.0000	1,755.0000	4.031	0	0	0
14/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	27,296.0000	26,456.0000	(3.077)	0	0	0
14/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	13,433.0000	13,857.0000	3.156	0	0	0
14/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	74,442.0000	73,247.0000	(1.605)	0	0	0
14/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	3,765.0000	3,908.0000	3.798	0	0	0
14/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	46,026.0000	46,996.0000	2.108	0	0	0
14/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	9,881.0000	9,421.0000	(4.655)	0	0	0
14/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	5,226.0000	4,932.0000	(5.626)	0	0	0
14/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	32,908.0000	33,712.0000	2.443	0	0	0
14/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	7,494.0000	7,756.0000	3.496	0	0	0
14/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	56,398.0000	55,277.0000	(1.988)	0	0	0
14/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	40,500.0000	39,499.0000	(2.472)	0	0	0
14/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	60,657.0000	61,752.0000	1.805	0	0	0
14/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,517.0000	2,348.0000	(6.714)	0	0	0
14/10/2005	R203	2006/05/04			Bond Future	8.2120	8.1920	(0.244)	0.0000	0.0000	0
14/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	19,344.0000	19,900.0000	2.874	0	0	0
14/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	24,837.0000	24,091.0000	(3.004)	0	0	0
14/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	27,609.0000	28,326.0000	2.597	0	0	0
14/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	34,999.0000	34,092.0000	(2.592)	0	0	0
14/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	10,992.0000	10,556.0000	(3.967)	0	0	0
14/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	49,300.0000	50,327.0000	2.083	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
14/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	16,898.0000	16,313.0000	(3.462)	0	0	0
14/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	37,653.0000	38,531.0000	2.332	0	0	0
14/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	6,821.0000	6,513.0000	(4.515)	0	0	0
14/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	62,262.0000	63,417.0000	1.855	0	0	0
14/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	2,707.0000	2,815.0000	3.990	0	0	0
14/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	47,429.0000	46,373.0000	(2.226)	0	0	0
14/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	12,892.0000	13,299.0000	3.157	0	0	0
14/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	62,023.0000	60,841.0000	(1.906)	0	0	0
14/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	8,136.0000	8,416.0000	3.441	0	0	0
14/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	78,561.0000	77,278.0000	(1.633)	0	0	0
14/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	96,751.0000	95,397.0000	(1.399)	0	0	0
14/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	4,842.0000	5,023.0000	3.738	0	0	0
14/10/2005	R203	2006/08/03			Bond Future	8.2330	8.2110	(0.267)	0.0000	0.0000	0
14/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	30,785.0000	29,980.0000	(2.615)	0	0	0
14/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	32,007.0000	32,786.0000	2.434	0	0	0
14/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	82,214.0000	80,901.0000	(1.597)	0	0	0
14/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	8,042.0000	8,313.0000	3.370	0	0	0
14/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	12,017.0000	12,392.0000	3.121	0	0	0
14/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	99,349.0000	97,951.0000	(1.407)	0	0	0
14/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	5,163.0000	5,349.0000	3.603	0	0	0
14/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	66,654.0000	65,445.0000	(1.814)	0	0	0
14/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	40,863.0000	39,914.0000	(2.322)	0	0	0
14/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	16,046.0000	15,520.0000	(3.278)	0	0	0
14/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	52,339.0000	53,398.0000	2.023	0	0	0
14/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	23,911.0000	24,546.0000	2.656	0	0	0
14/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	22,554.0000	21,892.0000	(2.935)	0	0	0
14/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	52,833.0000	51,747.0000	(2.056)	0	0	0
14/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	17,265.0000	17,763.0000	2.884	0	0	0
14/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	41,521.0000	42,443.0000	2.221	0	0	0
14/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	64,285.0000	65,466.0000	1.837	0	0	0
14/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	11,072.0000	10,669.0000	(3.640)	0	0	0
14/10/2005	R204	2005/11/03			Bond Future	8.1380	8.1280	(0.123)	0.0000	0.0000	0
14/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	5,115.0000	4,656.0000	(8.974)	0	0	0
14/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	13,924.0000	14,258.0000	2.399	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
14/10/2005	R204	2006/02/02			Bond Future	8.1690	8.1570	(0.147)	0.0000	0.0000	0
14/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	28,118.0000	27,478.0000	(2.276)	0	0	0
14/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	14,811.0000	15,107.0000	1.999	0	0	0
14/10/2005	R204	2006/05/04			Bond Future	8.1950	8.1810	(0.171)	0.0000	0.0000	0
14/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	36,332.0000	35,651.0000	(1.874)	0	0	0
14/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	21,170.0000	21,568.0000	1.880	0	0	0
14/10/2005	R204	2006/08/03			Bond Future	8.2160	8.2000	(0.195)	0.0000	0.0000	0
14/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	26,084.0000	26,564.0000	1.840	0	0	0
14/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	42,667.0000	41,932.0000	(1.723)	0	0	0
14/10/2005	R207	2005/11/03			Bond Future	8.1170	8.1090	(0.099)	0.0000	0.0000	0
14/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	5,096.0000	5,116.0000	0.392	0	0	0
14/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	14,423.0000	13,810.0000	(4.250)	0	0	0
14/10/2005	R207	2006/02/02			Bond Future	8.1440	8.1340	(0.123)	0.0000	0.0000	0
14/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	15,817.0000	16,061.0000	1.543	0	0	0
14/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	27,175.0000	26,636.0000	(1.983)	0	0	0
14/10/2005	R207	2006/05/04			Bond Future	8.1690	8.1570	(0.147)	0.0000	0.0000	0
14/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	22,309.0000	22,652.0000	1.537	0	0	0
14/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	35,498.0000	34,913.0000	(1.648)	0	0	0
14/10/2005	R207	2006/08/03			Bond Future	8.1890	8.1760	(0.159)	0.0000	0.0000	0
14/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	27,370.0000	27,763.0000	1.436	0	0	0
14/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	41,961.0000	41,359.0000	(1.435)	0	0	0

Grand Total: **1,917**