

# Derivatives High/Low Report

High/Low for 18/10/2005

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
18/10/2005	GOVI 2005/11/03			jGovi	225.1210	224.8910	(0.102)	0.0000	0.0000	463
18/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	30,720.0000	32,555.0000	5.973	0	0	0
18/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	1,930.0000	1,465.0000	(24.093)	0	0	0
18/10/2005	GOVI 2006/02/02			jGovi	229.1080	228.8750	(0.102)	0.0000	0.0000	0
18/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	37,423.0000	36,134.0000	(3.444)	0	0	0
18/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	46,343.0000	47,384.0000	2.246	0	0	0
18/10/2005	GOVI 2006/05/04			jGovi	233.3050	233.0740	(0.099)	0.0000	0.0000	57
18/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	54,390.0000	52,811.0000	(2.903)	0	0	0
18/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	21,340.0000	22,071.0000	3.425	0	0	0
18/10/2005	GOVI 2006/08/03			jGovi	237.6630	237.4380	(0.095)	0.0000	0.0000	0
18/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	90,397.0000	88,601.0000	(1.987)	0	0	0
18/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	13,767.0000	14,221.0000	3.298	0	0	0
18/10/2005	GOVI 2006/11/02			jGovi	242.1820	241.9630	(0.090)	0.0000	0.0000	0
18/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	129,969.0000	128,047.0000	(1.479)	0	0	0
18/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	8,149.0000	8,417.0000	3.289	0	0	0
18/10/2005	J152 2006/02/28			jSwap	7.1420	7.1490	0.098	0.0000	0.0000	0
18/10/2005	J153 2010/08/31			jSwap	7.8990	7.9030	0.051	0.0000	0.0000	0
18/10/2005	J157 2015/09/15			jSwap	8.1480	8.1740	0.319	0.0000	0.0000	0

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18/10/2005	J186	2026/12/21			jSwap	7.7870	7.8170	0.385	0.0000	0.0000	0
18/10/2005	J194	2008/02/28			jSwap	7.6650	7.6790	0.183	0.0000	0.0000	0
18/10/2005	J201	2014/12/22			jSwap	8.0790	8.1030	0.297	0.0000	0.0000	0
18/10/2005	J203	2017/09/15			jSwap	8.0980	8.1270	0.358	0.0000	0.0000	0
18/10/2005	J204	2018/12/21			jSwap	8.0570	8.0810	0.298	0.0000	0.0000	0
18/10/2005	J207	2020/01/15			jSwap	8.0480	8.0700	0.273	0.0000	0.0000	0
18/10/2005	JBAR	2005/03/16			jBar	7.0320	7.0360	0.057	0.0000	0.0000	0
18/10/2005	JFRA	2005/11/03			jFra	7.0950	7.0970	0.028	0.0000	0.0000	0
18/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	19.0000	17.0000	(10.526)	0	0	0
18/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	398.0000	392.0000	(1.508)	0	0	0
18/10/2005	JFRA	2006/02/02			jFra	7.3030	7.2960	(0.096)	0.0000	0.0000	0
18/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	443.0000	449.0000	1.354	0	0	0
18/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	573.0000	562.0000	(1.920)	0	0	0
18/10/2005	JFRA	2006/05/04			jFra	7.4450	7.4690	0.322	0.0000	0.0000	0
18/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,567.0000	1,605.0000	2.425	0	0	0
18/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	477.0000	457.0000	(4.193)	0	0	0
18/10/2005	JFRA	2006/08/03			jFra	7.5670	7.5880	0.278	0.0000	0.0000	0
18/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,043.0000	2,075.0000	1.566	0	0	0
18/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	655.0000	637.0000	(2.748)	0	0	0
18/10/2005	JFRA	2006/11/02			jFra	7.7000	7.7170	0.221	0.0000	0.0000	0
18/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,490.0000	2,516.0000	1.044	0	0	0
18/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	777.0000	762.0000	(1.931)	0	0	0

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18/10/2005	JFRA	2007/02/01			jFra	7.8290	7.8620	0.422	0.0000	0.0000	500
18/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,280.0000	1,244.0000	(2.813)	0	0	0
18/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,084.0000	2,129.0000	2.159	0	0	0
18/10/2005	JFRA	2007/05/03			jFra	7.9620	7.9880	0.327	0.0000	0.0000	0
18/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,323.0000	1,296.0000	(2.041)	0	0	0
18/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,452.0000	2,488.0000	1.468	0	0	0
18/10/2005	JFRA	2007/08/02			jFra	8.0500	8.0630	0.161	0.0000	0.0000	0
18/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,375.0000	1,361.0000	(1.018)	0	0	0
18/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,719.0000	2,737.0000	0.662	0	0	0
18/10/2005	JFRA	2007/11/01			jFra	8.1610	8.1710	0.123	0.0000	0.0000	0
18/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,449.0000	1,438.0000	(0.759)	0	0	0
18/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,186.0000	3,201.0000	0.471	0	0	0
18/10/2005	JN02	2005/11/03			jNote	7.6060	7.6210	0.197	0.0000	0.0000	0
18/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,058.0000	3,199.0000	4.611	0	0	0
18/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	1,119.0000	971.0000	(13.226)	0	0	0
18/10/2005	JN02	2006/02/02			jNote	7.7430	7.7600	0.220	0.0000	0.0000	0
18/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	11,130.0000	11,345.0000	1.932	0	0	0
18/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,000.0000	1,904.0000	(4.800)	0	0	0
18/10/2005	JN05	2005/11/03			jNote	8.0380	8.0470	0.112	0.0000	0.0000	0
18/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	5,139.0000	5,219.0000	1.557	0	0	0
18/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	3,580.0000	3,291.0000	(8.073)	0	0	0
18/10/2005	JN05	2006/02/02			jNote	8.1170	8.1270	0.123	0.0000	0.0000	0
18/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	20,248.0000	20,489.0000	1.190	0	0	0
18/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,213.0000	5,048.0000	(3.165)	0	0	0
18/10/2005	JN10	2005/11/03			jNote	8.1790	8.2120	0.403	0.0000	0.0000	0
18/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	2,302.0000	1,680.0000	(27.020)	0	0	0
18/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	14,505.0000	16,120.0000	11.134	0	0	0

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18/10/2005	JN10	2006/02/02			jNote	8.2180	8.2520	0.414	0.0000	0.0000	0
18/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	25,740.0000	27,123.0000	5.373	0	0	0
18/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	10,917.0000	10,006.0000	(8.345)	0	0	0
18/10/2005	JROD	2005/10/31			jRod	6.6760	6.6740	(0.030)	0.0000	0.0000	0
18/10/2005	JROD	2005/11/30			jRod	6.7580	6.7550	(0.044)	0.0000	0.0000	0
18/10/2005	JROD	2005/12/30			jRod	6.8790	6.8760	(0.044)	0.0000	0.0000	0
18/10/2005	JROD	2006/01/31			jRod	6.8780	6.8790	0.015	0.0000	0.0000	0
18/10/2005	JROD	2006/02/28			jRod	6.9540	6.9590	0.072	0.0000	0.0000	0
18/10/2005	JROD	2006/03/31			jRod	7.0460	7.0590	0.185	0.0000	0.0000	0
18/10/2005	JROD	2006/04/28			jRod	7.0020	7.0150	0.186	0.0000	0.0000	0
18/10/2005	JROD	2006/05/31			jRod	7.0800	7.1000	0.282	0.0000	0.0000	0
18/10/2005	JROD	2006/06/30			jRod	7.1570	7.1840	0.377	0.0000	0.0000	0
18/10/2005	JROD	2006/07/31			jRod	7.1090	7.1350	0.366	0.0000	0.0000	0
18/10/2005	JROD	2006/08/31			jRod	7.1780	7.2110	0.460	0.0000	0.0000	0
18/10/2005	R152	2005/11/03			Bond Future	7.1670	7.1710	0.056	0.0000	0.0000	0
18/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,300.0000	1,313.0000	1.000	0	0	0
18/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2005	R153	2005/11/03			Bond Future	7.9300	7.9340	0.050	0.0000	0.0000	254
18/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	41.0000	33.0000	(19.512)	0	0	0
18/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	46,132.0000	45,953.0000	(0.388)	0	0	0
18/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	5
18/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	1,079.0000	1,010.0000	(6.395)	0	0	5

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18/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,952.0000	9,964.0000	0.121	0	0	0
18/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	15,116.0000	14,870.0000	(1.627)	0	0	0
18/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	25,092.0000	24,886.0000	(0.821)	0	0	0
18/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	234.0000	205.0000	(12.393)	0	0	0
18/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	56,576.0000	56,399.0000	(0.313)	0	0	0
18/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	35,595.0000	35,410.0000	(0.520)	0	0	0
18/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	42,013.0000	42,190.0000	0.421	0	0	0
18/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	14.0000	10.0000	(28.571)	0	0	0
18/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	30,552.0000	30,725.0000	0.566	0	0	0
18/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	277.0000	230.0000	(16.968)	0	0	0
18/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	19,474.0000	19,604.0000	0.668	0	0	0
18/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	1,963.0000	1,798.0000	(8.406)	0	0	0
18/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	6,899.0000	6,643.0000	(3.711)	0	0	0
18/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	3,810.0000	3,731.0000	(2.073)	0	0	0
18/10/2005	R153	2006/02/02			Bond Future	7.9880	7.9920	0.050	0.0000	0.0000	2
18/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	8,362.0000	8,242.0000	(1.435)	0	0	0
18/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	13,128.0000	13,148.0000	0.152	0	0	0
18/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	18,397.0000	18,445.0000	0.261	0	0	2
18/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	25,290.0000	25,370.0000	0.316	0	0	0
18/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	13,631.0000	13,484.0000	(1.078)	0	0	0
18/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,597.0000	4,509.0000	(1.914)	0	0	0
18/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	20,130.0000	19,963.0000	(0.830)	0	0	0
18/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,394.0000	4,377.0000	(0.387)	0	0	0
18/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	35,813.0000	35,629.0000	(0.514)	0	0	0
18/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	27,610.0000	27,431.0000	(0.648)	0	0	0
18/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	9,206.0000	9,207.0000	0.011	0	0	0
18/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	6,381.0000	6,370.0000	(0.172)	0	0	0
18/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	828.0000	800.0000	(3.382)	0	0	0
18/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	33,633.0000	33,746.0000	0.336	0	0	0
18/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,161.0000	2,106.0000	(2.545)	0	0	0
18/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	43,200.0000	43,340.0000	0.324	0	0	0
18/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	243.0000	232.0000	(4.527)	0	0	0
18/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	53,639.0000	53,796.0000	0.293	0	0	0

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18/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	44,516.0000	44,329.0000	(0.420)	0	0	0
18/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,019.0000	3,000.0000	(0.629)	0	0	0
18/10/2005	R153	2006/05/04			Bond Future	8.0260	8.0300	0.050	0.0000	0.0000	0
18/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	15,887.0000	15,929.0000	0.264	0	0	0
18/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	14,852.0000	14,734.0000	(0.795)	0	0	0
18/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	49,328.0000	49,168.0000	(0.324)	0	0	0
18/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,879.0000	1,878.0000	(0.053)	0	0	0
18/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,145.0000	3,146.0000	0.032	0	0	0
18/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	41,103.0000	40,945.0000	(0.384)	0	0	0
18/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	5,027.0000	5,033.0000	0.119	0	0	0
18/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	11,273.0000	11,299.0000	0.231	0	0	0
18/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	7,688.0000	7,703.0000	0.195	0	0	0
18/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	33,392.0000	33,239.0000	(0.458)	0	0	0
18/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	20,143.0000	20,010.0000	(0.660)	0	0	0
18/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	21,576.0000	21,636.0000	0.278	0	0	0
18/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	26,357.0000	26,213.0000	(0.546)	0	0	0
18/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	28,321.0000	28,399.0000	0.275	0	0	0
18/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	53,877.0000	54,005.0000	0.238	0	0	0
18/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,690.0000	1,658.0000	(1.893)	0	0	0
18/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	10,529.0000	10,430.0000	(0.940)	0	0	0
18/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	44,609.0000	44,723.0000	0.256	0	0	0
18/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	2,874.0000	2,828.0000	(1.601)	0	0	0
18/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	36,041.0000	36,138.0000	0.269	0	0	0
18/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	4,645.0000	4,583.0000	(1.335)	0	0	0
18/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	7,155.0000	7,074.0000	(1.132)	0	0	0
18/10/2005	R153	2006/08/03			Bond Future	8.0570	8.0600	0.037	0.0000	0.0000	0
18/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	18,818.0000	18,845.0000	0.143	0	0	0
18/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	16,672.0000	16,586.0000	(0.516)	0	0	0
18/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	40,096.0000	39,985.0000	(0.277)	0	0	0
18/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,529.0000	4,487.0000	(0.927)	0	0	0
18/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	45,152.0000	45,223.0000	0.157	0	0	0
18/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,570.0000	6,517.0000	(0.807)	0	0	0
18/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	37,425.0000	37,485.0000	0.160	0	0	0
18/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	9,231.0000	9,167.0000	(0.693)	0	0	0

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18/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	33,287.0000	33,179.0000	(0.324)	0	0	0
18/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,590.0000	7,595.0000	0.066	0	0	0
18/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,305.0000	5,307.0000	0.038	0	0	0
18/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	10,553.0000	10,564.0000	0.104	0	0	0
18/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	27,063.0000	26,961.0000	(0.377)	0	0	0
18/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	21,506.0000	21,412.0000	(0.437)	0	0	0
18/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	30,419.0000	30,467.0000	0.158	0	0	0
18/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	12,584.0000	12,509.0000	(0.596)	0	0	0
18/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	24,202.0000	24,239.0000	0.153	0	0	0
18/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	14,277.0000	14,295.0000	0.126	0	0	0
18/10/2005	R157	2005/11/03			Bond Future	8.1510	8.1750	0.294	0.0000	0.0000	13
18/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	17,077.0000	18,248.0000	6.857	0	0	0
18/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	4,547.0000	3,741.0000	(17.726)	0	0	0
18/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	14,533.0000	13,027.0000	(10.363)	0	0	0
18/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	6,403.0000	6,874.0000	7.356	0	0	0
18/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	122,547.0000	124,524.0000	1.613	0	0	0
18/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
18/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	55,210.0000	57,166.0000	3.543	0	0	0
18/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	49.0000	28.0000	(42.857)	0	0	0
18/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	77,154.0000	79,131.0000	2.562	0	0	0
18/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	750.0000	534.0000	(28.800)	0	0	0
18/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	34,373.0000	36,134.0000	5.123	0	0	0
18/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	99,612.0000	101,589.0000	1.985	0	0	0
18/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	1,804.0000	1,907.0000	5.710	0	0	0
18/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	30,170.0000	28,296.0000	(6.211)	0	0	0
18/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	71.0000	68.0000	(4.225)	0	0	0
18/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	67,678.0000	65,698.0000	(2.926)	0	0	0
18/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	86,637.0000	84,660.0000	(2.282)	0	0	0
18/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	48,583.0000	46,613.0000	(4.055)	0	0	0
18/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	394.0000	401.0000	1.777	0	0	0
18/10/2005	R157	2006/02/02			Bond Future	8.1940	8.2200	0.317	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
18/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	46,526.0000	47,950.0000	3.061	0	0	0
18/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	10,150.0000	9,484.0000	(6.562)	0	0	0
18/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	17,850.0000	16,897.0000	(5.339)	0	0	0
18/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	33,582.0000	34,719.0000	3.386	0	0	0
18/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	28,336.0000	27,107.0000	(4.337)	0	0	250
18/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	23,841.0000	24,702.0000	3.611	0	0	250
18/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	81,048.0000	82,930.0000	2.322	0	0	0
18/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,097.0000	1,889.0000	(9.919)	0	0	0
18/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	101,607.0000	103,611.0000	1.972	0	0	0
18/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	705.0000	619.0000	(12.199)	0	0	0
18/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	123,556.0000	125,612.0000	1.664	0	0	0
18/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	62,452.0000	64,137.0000	2.698	0	0	0
18/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	245.0000	211.0000	(13.878)	0	0	0
18/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	40,955.0000	39,492.0000	(3.572)	0	0	0
18/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	55,257.0000	53,610.0000	(2.981)	0	0	0
18/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	4,773.0000	4,968.0000	4.085	0	0	0
18/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	86,204.0000	84,309.0000	(2.198)	0	0	0
18/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	7,916.0000	8,221.0000	3.853	0	0	0
18/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	70,691.0000	68,907.0000	(2.524)	0	0	0
18/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	11,517.0000	11,959.0000	3.838	0	0	0
18/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	16,639.0000	17,266.0000	3.768	0	0	0
18/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	5,007.0000	4,602.0000	(8.089)	0	0	0
18/10/2005	R157	2006/05/04			Bond Future	8.2260	8.2520	0.316	0.0000	0.0000	0
18/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	60,738.0000	59,273.0000	(2.412)	0	0	0
18/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	20,419.0000	20,994.0000	2.816	0	0	115
18/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	74,824.0000	73,236.0000	(2.122)	0	0	0
18/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	89,560.0000	87,872.0000	(1.885)	0	0	0
18/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	26,338.0000	27,062.0000	2.749	0	0	0
18/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	15,850.0000	16,302.0000	2.852	0	0	0
18/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	12,295.0000	12,648.0000	2.871	0	0	0
18/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	33,873.0000	34,771.0000	2.651	0	0	0
18/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	35,756.0000	34,614.0000	(3.194)	0	0	0
18/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	47,630.0000	46,314.0000	(2.763)	0	0	0
18/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	43,323.0000	44,419.0000	2.530	0	0	0
18/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	25,409.0000	24,463.0000	(3.723)	0	0	0



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18/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,143.0000	2,925.0000	(6.936)	0	0	0
18/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	104,334.0000	106,157.0000	1.747	0	0	0
18/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	5,503.0000	5,163.0000	(6.178)	0	0	0
18/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	85,244.0000	86,945.0000	1.995	0	0	0
18/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	54,918.0000	56,223.0000	2.376	0	0	0
18/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	10,184.0000	9,657.0000	(5.175)	0	0	0
18/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	16,806.0000	16,071.0000	(4.373)	0	0	0
18/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	68,902.0000	70,415.0000	2.196	0	0	0
18/10/2005	R157	2006/08/03			Bond Future	8.2510	8.2780	0.327	0.0000	0.0000	0
18/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	81,691.0000	79,950.0000	(2.131)	0	0	0
18/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,139.0000	4,853.0000	(5.565)	0	0	0
18/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	11,943.0000	12,397.0000	3.801	0	0	0
18/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,967.0000	8,295.0000	4.117	0	0	0
18/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	33,142.0000	32,037.0000	(3.334)	0	0	0
18/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	67,749.0000	66,134.0000	(2.384)	0	0	0
18/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	33,219.0000	34,182.0000	2.899	0	0	0
18/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	17,326.0000	17,931.0000	3.492	0	0	0
18/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	24,588.0000	23,673.0000	(3.721)	0	0	0
18/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	24,356.0000	25,133.0000	3.190	0	0	0
18/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	8,076.0000	7,667.0000	(5.064)	0	0	0
18/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	105,942.0000	107,724.0000	1.682	0	0	0
18/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	87,935.0000	89,594.0000	1.887	0	0	0
18/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	54,865.0000	53,401.0000	(2.668)	0	0	0
18/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	12,168.0000	11,610.0000	(4.586)	0	0	0
18/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	17,621.0000	16,893.0000	(4.131)	0	0	0
18/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	43,269.0000	41,978.0000	(2.984)	0	0	0
18/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	44,028.0000	45,183.0000	2.623	0	0	0
18/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	56,808.0000	58,148.0000	2.359	0	0	0
18/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	71,491.0000	73,002.0000	2.114	0	0	0
18/10/2005	R186	2005/11/03			Bond Future	7.8500	7.8800	0.382	0.0000	0.0000	0
18/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
18/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	32.0000	33.0000	3.125	0	0	0
18/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	20,976.0000	23,023.0000	9.759	0	0	0
18/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	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
18/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	147,669.0000	151,363.0000	2.502	0	0	0
18/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	8,543.0000	6,896.0000	(19.279)	0	0	0
18/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	184,837.0000	188,531.0000	1.999	0	0	0
18/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	111,907.0000	115,600.0000	3.300	0	0	0
18/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	1,477.0000	1,016.0000	(31.212)	0	0	0
18/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	130,506.0000	126,812.0000	(2.831)	0	0	0
18/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	25,300.0000	22,390.0000	(11.502)	0	0	0
18/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	45,822.0000	49,055.0000	7.056	0	0	0
18/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	316.0000	336.0000	6.329	0	0	0
18/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	76,777.0000	73,103.0000	(4.785)	0	0	0
18/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	104,007.0000	100,313.0000	(3.552)	0	0	0
18/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	49,622.0000	46,101.0000	(7.096)	0	0	0
18/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	1,701.0000	1,875.0000	10.229	0	0	0
18/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	6,995.0000	7,779.0000	11.208	0	0	0
18/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	98.0000	53.0000	(45.918)	0	0	0
18/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	77,582.0000	81,230.0000	4.702	0	0	0
18/10/2005	R186	2006/02/02			Bond Future	7.8670	7.8980	0.394	0.0000	0.0000	0
18/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	185,912.0000	189,650.0000	2.011	0	0	0
18/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	116,690.0000	120,076.0000	2.902	0	0	0
18/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	3,437.0000	3,039.0000	(11.580)	0	0	0
18/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,146.0000	984.0000	(14.136)	0	0	0
18/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	8,515.0000	7,719.0000	(9.348)	0	0	0
18/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	149,904.0000	153,527.0000	2.417	0	0	0
18/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	87,584.0000	90,572.0000	3.412	0	0	0
18/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	13,583.0000	14,288.0000	5.190	0	0	0
18/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	20,471.0000	21,493.0000	4.992	0	0	0
18/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	266.0000	220.0000	(17.293)	0	0	0
18/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	4,518.0000	4,790.0000	6.020	0	0	0
18/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	132,229.0000	128,718.0000	(2.655)	0	0	0
18/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	8,031.0000	8,483.0000	5.628	0	0	0
18/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	44,491.0000	46,429.0000	4.356	0	0	0
18/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	109,344.0000	106,012.0000	(3.047)	0	0	0
18/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	66,029.0000	63,267.0000	(4.183)	0	0	0

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18/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	30,052.0000	28,205.0000	(6.146)	0	0	0
18/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	87,526.0000	84,447.0000	(3.518)	0	0	0
18/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	63,384.0000	65,864.0000	3.913	0	0	0
18/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	17,234.0000	15,930.0000	(7.566)	0	0	0
18/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	30,473.0000	31,910.0000	4.716	0	0	0
18/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	46,586.0000	44,239.0000	(5.038)	0	0	0
18/10/2005	R186	2006/05/04			Bond Future	7.8790	7.9100	0.393	0.0000	0.0000	0
18/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	124,718.0000	127,737.0000	2.421	0	0	0
18/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	10,770.0000	10,034.0000	(6.834)	0	0	0
18/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	6,268.0000	5,789.0000	(7.642)	0	0	0
18/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	17,388.0000	16,332.0000	(6.073)	0	0	0
18/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	155,459.0000	158,734.0000	2.107	0	0	0
18/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	97,395.0000	100,093.0000	2.770	0	0	0
18/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	26,244.0000	27,407.0000	4.431	0	0	0
18/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	73,821.0000	76,148.0000	3.152	0	0	0
18/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	10,941.0000	11,527.0000	5.356	0	0	0
18/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	110,218.0000	107,049.0000	(2.875)	0	0	0
18/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	26,510.0000	25,083.0000	(5.383)	0	0	0
18/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	52,952.0000	50,730.0000	(4.196)	0	0	0
18/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	17,275.0000	18,120.0000	4.891	0	0	0
18/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	189,205.0000	192,668.0000	1.830	0	0	0
18/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	70,071.0000	67,481.0000	(3.696)	0	0	0
18/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	89,327.0000	86,418.0000	(3.257)	0	0	0
18/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,411.0000	3,120.0000	(8.531)	0	0	0
18/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	38,395.0000	39,927.0000	3.990	0	0	0
18/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	38,361.0000	36,536.0000	(4.757)	0	0	0
18/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	132,205.0000	128,838.0000	(2.547)	0	0	0
18/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	6,665.0000	7,052.0000	5.806	0	0	0
18/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	54,168.0000	56,097.0000	3.561	0	0	0
18/10/2005	R186	2006/08/03			Bond Future	7.8870	7.9180	0.393	0.0000	0.0000	0
18/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	11,712.0000	11,044.0000	(5.704)	0	0	0
18/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	17,862.0000	18,607.0000	4.171	0	0	0
18/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	157,206.0000	153,870.0000	(2.122)	0	0	0
18/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	25,464.0000	24,263.0000	(4.716)	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
18/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	131,762.0000	134,572.0000	2.133	0	0	0
18/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	17,627.0000	16,711.0000	(5.197)	0	0	0
18/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	160,825.0000	163,883.0000	1.901	0	0	0
18/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	105,902.0000	108,427.0000	2.384	0	0	0
18/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	35,415.0000	33,901.0000	(4.275)	0	0	0
18/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	83,382.0000	85,594.0000	2.653	0	0	0
18/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	78,155.0000	75,687.0000	(3.158)	0	0	0
18/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	12,195.0000	12,743.0000	4.494	0	0	0
18/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	136,060.0000	132,881.0000	(2.336)	0	0	0
18/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,121.0000	8,511.0000	4.802	0	0	0
18/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	115,598.0000	112,617.0000	(2.579)	0	0	0
18/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	96,177.0000	93,433.0000	(2.853)	0	0	0
18/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	35,558.0000	36,817.0000	3.541	0	0	0
18/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	25,516.0000	26,499.0000	3.852	0	0	0
18/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	64,233.0000	66,119.0000	2.936	0	0	0
18/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	47,563.0000	45,722.0000	(3.871)	0	0	0
18/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	48,362.0000	49,925.0000	3.232	0	0	0
18/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	61,863.0000	59,701.0000	(3.495)	0	0	0
18/10/2005	R194	2005/11/03			Bond Future	7.7060	7.7200	0.182	0.0000	0.0000	0
18/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	1,999.0000	2,061.0000	3.102	0	0	0
18/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	2,942.0000	2,704.0000	(8.090)	0	0	0
18/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	739.0000	626.0000	(15.291)	0	0	0
18/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,170.0000	5,357.0000	3.617	0	0	0
18/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	27,292.0000	26,992.0000	(1.099)	0	0	0
18/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
18/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	20,767.0000	21,067.0000	1.445	0	0	0
18/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	26,284.0000	26,585.0000	1.145	0	0	0
18/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	15,287.0000	15,587.0000	1.962	0	0	0
18/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	31,838.0000	32,139.0000	0.945	0	0	0
18/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	75.0000	55.0000	(26.667)	0	0	0
18/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	6,852.0000	6,554.0000	(4.349)	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
18/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	22,092.0000	21,792.0000	(1.358)	0	0	0
18/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	9,916.0000	10,195.0000	2.814	0	0	0
18/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	14.0000	13.0000	(7.143)	0	0	0
18/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	123.0000	117.0000	(4.878)	0	0	0
18/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	16,870.0000	16,568.0000	(1.790)	0	0	0
18/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	570.0000	572.0000	0.351	0	0	0
18/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	11,709.0000	11,403.0000	(2.613)	0	0	0
18/10/2005	R194	2006/02/02			Bond Future	7.7850	7.8010	0.206	0.0000	0.0000	0
18/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	641.0000	598.0000	(6.708)	0	0	0
18/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	15,852.0000	16,116.0000	1.665	0	0	0
18/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	20,297.0000	20,588.0000	1.434	0	0	0
18/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	25,082.0000	25,385.0000	1.208	0	0	0
18/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	181.0000	165.0000	(8.840)	0	0	0
18/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	12,014.0000	12,236.0000	1.848	0	0	0
18/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	31.0000	28.0000	(9.677)	0	0	0
18/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	3,341.0000	3,210.0000	(3.921)	0	0	0
18/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	8,830.0000	9,006.0000	1.993	0	0	0
18/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,164.0000	3,229.0000	2.054	0	0	0
18/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,501.0000	4,595.0000	2.088	0	0	0
18/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,679.0000	1,594.0000	(5.063)	0	0	0
18/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	637.0000	651.0000	2.198	0	0	0
18/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	30,018.0000	30,324.0000	1.019	0	0	0
18/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,351.0000	6,482.0000	2.063	0	0	0
18/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,151.0000	1,176.0000	2.172	0	0	0
18/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	19,461.0000	19,179.0000	(1.449)	0	0	0
18/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,678.0000	5,503.0000	(3.082)	0	0	0
18/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,962.0000	2,003.0000	2.090	0	0	0
18/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	8,617.0000	8,404.0000	(2.472)	0	0	0
18/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	12,040.0000	11,798.0000	(2.010)	0	0	0
18/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	15,569.0000	15,304.0000	(1.702)	0	0	0
18/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	23,623.0000	23,329.0000	(1.245)	0	0	0
18/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
18/10/2005	R194	2006/05/04			Bond Future	7.8350	7.8510	0.204	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
18/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	27,939.0000	28,187.0000	0.888	0	0	0
18/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	534.0000	510.0000	(4.494)	0	0	0
18/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	6,497.0000	6,352.0000	(2.232)	0	0	0
18/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	7,943.0000	8,069.0000	1.586	0	0	0
18/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	897.0000	861.0000	(4.013)	0	0	0
18/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,239.0000	1,266.0000	2.179	0	0	0
18/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	20,788.0000	20,543.0000	(1.179)	0	0	0
18/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	17,328.0000	17,096.0000	(1.339)	0	0	0
18/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,299.0000	3,204.0000	(2.880)	0	0	0
18/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	16,544.0000	16,744.0000	1.209	0	0	0
18/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	13,304.0000	13,481.0000	1.330	0	0	0
18/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,225.0000	2,153.0000	(3.236)	0	0	0
18/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,442.0000	1,390.0000	(3.606)	0	0	0
18/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	23,916.0000	24,152.0000	0.987	0	0	0
18/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,932.0000	1,972.0000	2.070	0	0	0
18/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	4,712.0000	4,593.0000	(2.525)	0	0	0
18/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	20,099.0000	20,319.0000	1.095	0	0	0
18/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	8,669.0000	8,498.0000	(1.973)	0	0	0
18/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	10,426.0000	10,578.0000	1.458	0	0	0
18/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,900.0000	2,958.0000	2.000	0	0	0
18/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	4,198.0000	4,276.0000	1.858	0	0	0
18/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	14,120.0000	13,905.0000	(1.523)	0	0	0
18/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	5,870.0000	5,971.0000	1.721	0	0	0
18/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	11,219.0000	11,025.0000	(1.729)	0	0	0
18/10/2005	R194	2006/08/03			Bond Future	7.8690	7.8860	0.216	0.0000	0.0000	0
18/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	6,900.0000	6,770.0000	(1.884)	0	0	0
18/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,657.0000	8,778.0000	1.398	0	0	0
18/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	8,737.0000	8,588.0000	(1.705)	0	0	0
18/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,807.0000	6,909.0000	1.498	0	0	0
18/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	13,215.0000	13,374.0000	1.203	0	0	0
18/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	15,900.0000	16,076.0000	1.107	0	0	0
18/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,971.0000	2,896.0000	(2.524)	0	0	0
18/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	18,826.0000	19,017.0000	1.015	0	0	0
18/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,137.0000	2,078.0000	(2.761)	0	0	0
18/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,333.0000	5,222.0000	(2.081)	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
18/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	10,796.0000	10,936.0000	1.297	0	0	0
18/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	10,841.0000	10,674.0000	(1.540)	0	0	0
18/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	5,241.0000	5,325.0000	1.603	0	0	0
18/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,090.0000	2,130.0000	1.914	0	0	0
18/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	18,592.0000	18,381.0000	(1.135)	0	0	0
18/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,907.0000	2,960.0000	1.823	0	0	0
18/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,949.0000	4,016.0000	1.697	0	0	0
18/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	13,200.0000	13,016.0000	(1.394)	0	0	0
18/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	15,793.0000	15,594.0000	(1.260)	0	0	0
18/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,028.0000	3,936.0000	(2.284)	0	0	0
18/10/2005	R201	2005/11/03			Bond Future	8.1450	8.1700	0.307	0.0000	0.0000	0
18/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	24,057.0000	22,516.0000	(6.406)	0	0	0
18/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	13,066.0000	14,035.0000	7.416	0	0	0
18/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	1,285.0000	1,370.0000	6.615	0	0	0
18/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	45.0000	44.0000	(2.222)	0	0	0
18/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	267.0000	274.0000	2.622	0	0	0
18/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	3,574.0000	2,918.0000	(18.355)	0	0	0
18/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	38,686.0000	37,068.0000	(4.182)	0	0	0
18/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	26,693.0000	28,148.0000	5.451	0	0	0
18/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	53,799.0000	52,172.0000	(3.024)	0	0	0
18/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	4,762.0000	5,149.0000	8.127	0	0	0
18/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	570.0000	400.0000	(29.825)	0	0	0
18/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	11,565.0000	10,328.0000	(10.696)	0	0	0
18/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	34.0000	19.0000	(44.118)	0	0	0
18/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	68,785.0000	67,159.0000	(2.364)	0	0	0
18/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	43,132.0000	44,742.0000	3.733	0	0	0
18/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	96,160.0000	97,785.0000	1.690	0	0	0
18/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	78,107.0000	79,733.0000	2.082	0	0	0
18/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	60,423.0000	62,048.0000	2.689	0	0	0
18/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
18/10/2005	R201	2006/02/02			Bond Future	8.1840	8.2090	0.305	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
18/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	7,980.0000	7,469.0000	(6.404)	0	0	0
18/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	25,875.0000	26,731.0000	3.308	0	0	0
18/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	14,082.0000	13,349.0000	(5.205)	0	0	0
18/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	36,075.0000	37,153.0000	2.988	0	0	0
18/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	22,402.0000	21,456.0000	(4.223)	0	0	0
18/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	18,214.0000	18,857.0000	3.530	0	0	0
18/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,588.0000	1,432.0000	(9.824)	0	0	0
18/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	79,508.0000	81,035.0000	1.921	0	0	0
18/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	63,282.0000	64,715.0000	2.264	0	0	0
18/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	503.0000	441.0000	(12.326)	0	0	0
18/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	169.0000	145.0000	(14.201)	0	0	0
18/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	114,740.0000	116,321.0000	1.378	0	0	0
18/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	96,837.0000	98,402.0000	1.616	0	0	0
18/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	3,470.0000	3,608.0000	3.977	0	0	0
18/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	3,920.0000	3,609.0000	(7.934)	0	0	0
18/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	32,453.0000	31,328.0000	(3.467)	0	0	0
18/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	68,506.0000	67,054.0000	(2.120)	0	0	0
18/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	5,853.0000	6,073.0000	3.759	0	0	0
18/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	48,646.0000	49,925.0000	2.629	0	0	0
18/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	56,125.0000	54,756.0000	(2.439)	0	0	0
18/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	43,828.0000	42,562.0000	(2.889)	0	0	0
18/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	12,599.0000	13,062.0000	3.675	0	0	0
18/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	8,615.0000	8,938.0000	3.749	0	0	0
18/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	50.0000	42.0000	(16.000)	0	0	0
18/10/2005	R201	2006/05/04			Bond Future	8.2160	8.2420	0.316	0.0000	0.0000	0
18/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	21,003.0000	21,724.0000	3.433	0	0	0
18/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	23,115.0000	22,220.0000	(3.872)	0	0	0
18/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	65,127.0000	63,681.0000	(2.220)	0	0	0
18/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	40,155.0000	41,232.0000	2.682	0	0	0
18/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	16,086.0000	15,372.0000	(4.439)	0	0	0
18/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	10,641.0000	10,103.0000	(5.056)	0	0	0
18/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,327.0000	3,496.0000	5.080	0	0	0
18/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	6,663.0000	6,281.0000	(5.733)	0	0	0
18/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	29,633.0000	30,535.0000	3.044	0	0	0
18/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	52,458.0000	53,691.0000	2.350	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
18/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	14,249.0000	14,795.0000	3.832	0	0	0
18/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	31,719.0000	30,650.0000	(3.370)	0	0	0
18/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,685.0000	5,950.0000	4.661	0	0	0
18/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	52,992.0000	51,642.0000	(2.548)	0	0	0
18/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	41,758.0000	40,534.0000	(2.931)	0	0	0
18/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	9,225.0000	9,617.0000	4.249	0	0	0
18/10/2005	R201	2006/08/03			Bond Future	8.2430	8.2690	0.315	0.0000	0.0000	0
18/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	34,587.0000	35,460.0000	2.524	0	0	0
18/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	19,680.0000	18,975.0000	(3.582)	0	0	0
18/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	14,132.0000	13,569.0000	(3.984)	0	0	0
18/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	26,489.0000	25,637.0000	(3.216)	0	0	0
18/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	44,665.0000	45,681.0000	2.275	0	0	0
18/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	34,546.0000	33,553.0000	(2.874)	0	0	0
18/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,305.0000	9,645.0000	3.654	0	0	0
18/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	43,772.0000	42,648.0000	(2.568)	0	0	0
18/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	56,244.0000	57,391.0000	2.039	0	0	0
18/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	26,063.0000	26,791.0000	2.793	0	0	0
18/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	19,077.0000	19,663.0000	3.072	0	0	0
18/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,184.0000	6,429.0000	3.962	0	0	0
18/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	13,540.0000	13,995.0000	3.360	0	0	0
18/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	65,119.0000	63,784.0000	(2.050)	0	0	0
18/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	9,785.0000	9,352.0000	(4.425)	0	0	0
18/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	54,024.0000	52,785.0000	(2.293)	0	0	0
18/10/2005	R203	2005/11/03			Bond Future	8.1240	8.1530	0.357	0.0000	0.0000	0
18/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	3,684.0000	4,189.0000	13.708	0	0	0
18/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	13,161.0000	11,473.0000	(12.826)	0	0	0
18/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	3,756.0000	2,930.0000	(21.991)	0	0	0
18/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	13,200.0000	14,566.0000	10.348	0	0	0
18/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	29,398.0000	31,400.0000	6.810	0	0	0
18/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	28,469.0000	26,356.0000	(7.422)	0	0	0
18/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	543.0000	621.0000	14.365	0	0	0
18/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	549.0000	360.0000	(34.426)	0	0	0
18/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	48,787.0000	50,961.0000	4.456	0	0	0
18/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	36.0000	18.0000	(50.000)	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
18/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	69,167.0000	71,358.0000	3.168	0	0	0
18/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	45,957.0000	43,769.0000	(4.761)	0	0	0
18/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	90,108.0000	92,299.0000	2.432	0	0	0
18/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	38.0000	42.0000	10.526	0	0	0
18/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	63,468.0000	61,276.0000	(3.454)	0	0	0
18/10/2005	R203	2006/02/02			Bond Future	8.1570	8.1880	0.380	0.0000	0.0000	0
18/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	25,716.0000	27,006.0000	5.016	0	0	0
18/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	13,935.0000	12,920.0000	(7.284)	0	0	0
18/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	22,727.0000	21,356.0000	(6.032)	0	0	0
18/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	15,835.0000	16,768.0000	5.892	0	0	0
18/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	38,682.0000	40,311.0000	4.211	0	0	0
18/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	62,377.0000	60,260.0000	(3.394)	0	0	0
18/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,155.0000	2,342.0000	8.677	0	0	0
18/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	8,952.0000	9,562.0000	6.814	0	0	0
18/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	47,495.0000	45,548.0000	(4.099)	0	0	0
18/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	4,613.0000	4,971.0000	7.761	0	0	0
18/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	34,061.0000	32,367.0000	(4.973)	0	0	0
18/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	7,758.0000	7,082.0000	(8.714)	0	0	0
18/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	54,428.0000	56,332.0000	3.498	0	0	0
18/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	3,878.0000	3,477.0000	(10.340)	0	0	0
18/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	674.0000	579.0000	(14.095)	0	0	0
18/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	91,980.0000	94,191.0000	2.404	0	0	0
18/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	72,396.0000	74,492.0000	2.895	0	0	0
18/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,722.0000	1,514.0000	(12.079)	0	0	0
18/10/2005	R203	2006/05/04			Bond Future	8.1820	8.2130	0.379	0.0000	0.0000	0
18/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	38,825.0000	37,301.0000	(3.925)	0	0	0
18/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	63,895.0000	61,986.0000	(2.988)	0	0	0
18/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	15,873.0000	16,619.0000	4.700	0	0	0
18/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	6,258.0000	6,618.0000	5.753	0	0	0
18/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	45,701.0000	47,190.0000	3.258	0	0	0
18/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	60,127.0000	61,839.0000	2.847	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
18/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	8,436.0000	7,879.0000	(6.603)	0	0	0
18/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,019.0000	4,645.0000	(7.452)	0	0	0
18/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	50,715.0000	48,979.0000	(3.423)	0	0	0
18/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	76,542.0000	78,437.0000	2.476	0	0	0
18/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	13,360.0000	12,580.0000	(5.838)	0	0	0
18/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	10,212.0000	10,745.0000	5.219	0	0	0
18/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	28,528.0000	27,246.0000	(4.494)	0	0	0
18/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	23,560.0000	24,547.0000	4.189	0	0	0
18/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	33,482.0000	34,723.0000	3.706	0	0	0
18/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	20,023.0000	18,995.0000	(5.134)	0	0	0
18/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	94,651.0000	96,686.0000	2.150	0	0	0
18/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	2,802.0000	2,568.0000	(8.351)	0	0	0
18/10/2005	R203	2006/08/03			Bond Future	8.2000	8.2320	0.390	0.0000	0.0000	0
18/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	24,736.0000	23,678.0000	(4.277)	0	0	0
18/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	97,178.0000	99,141.0000	2.020	0	0	0
18/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	33,047.0000	31,777.0000	(3.843)	0	0	0
18/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	42,782.0000	41,307.0000	(3.448)	0	0	0
18/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	51,082.0000	52,538.0000	2.850	0	0	0
18/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	21,437.0000	22,268.0000	3.876	0	0	0
18/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	15,145.0000	15,788.0000	4.246	0	0	0
18/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	53,816.0000	52,153.0000	(3.090)	0	0	0
18/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	29,447.0000	30,483.0000	3.518	0	0	0
18/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	5,370.0000	5,027.0000	(6.387)	0	0	0
18/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	17,892.0000	17,042.0000	(4.751)	0	0	0
18/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	8,357.0000	7,873.0000	(5.792)	0	0	0
18/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	39,310.0000	40,558.0000	3.175	0	0	0
18/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	80,152.0000	81,973.0000	2.272	0	0	0
18/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	64,732.0000	66,382.0000	2.549	0	0	0
18/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	12,472.0000	11,817.0000	(5.252)	0	0	0
18/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	65,961.0000	64,135.0000	(2.768)	0	0	0
18/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	10,370.0000	10,851.0000	4.638	0	0	0
18/10/2005	R204	2005/11/03			Bond Future	8.1120	8.1370	0.308	0.0000	0.0000	0
18/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	3,671.0000	4,064.0000	10.706	0	0	0
18/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	14,541.0000	12,953.0000	(10.921)	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
18/10/2005	R204	2006/02/02			Bond Future	8.1420	8.1670	0.307	0.0000	0.0000	0
18/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	15,325.0000	14,421.0000	(5.899)	0	0	0
18/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	26,523.0000	27,572.0000	3.955	0	0	0
18/10/2005	R204	2006/05/04			Bond Future	8.1650	8.1910	0.318	0.0000	0.0000	0
18/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	34,751.0000	35,816.0000	3.065	0	0	0
18/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	21,902.0000	20,962.0000	(4.292)	0	0	0
18/10/2005	R204	2006/08/03			Bond Future	8.1840	8.2100	0.318	0.0000	0.0000	0
18/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	26,939.0000	26,002.0000	(3.478)	0	0	0
18/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	41,088.0000	42,129.0000	2.534	0	0	0
18/10/2005	R207	2005/11/03			Bond Future	8.0910	8.1130	0.272	0.0000	0.0000	0
18/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	4,987.0000	4,161.0000	(16.563)	0	0	0
18/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	12,253.0000	13,172.0000	7.500	0	0	0
18/10/2005	R207	2006/02/02			Bond Future	8.1170	8.1400	0.283	0.0000	0.0000	0
18/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	16,361.0000	15,487.0000	(5.342)	0	0	0
18/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	25,604.0000	26,532.0000	3.624	0	0	0
18/10/2005	R207	2006/05/04			Bond Future	8.1390	8.1620	0.283	0.0000	0.0000	0
18/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	23,071.0000	22,203.0000	(3.762)	0	0	0
18/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	33,937.0000	34,850.0000	2.690	0	0	0
18/10/2005	R207	2006/08/03			Bond Future	8.1570	8.1810	0.294	0.0000	0.0000	0
18/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	40,398.0000	41,338.0000	2.327	0	0	0
18/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	28,256.0000	27,359.0000	(3.175)	0	0	0

**Grand Total:**

**1,917**