



Derivatives High/Low Report

High/Low for 28/10/2005

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
28/10/2005	GOVI 2005/11/03			jGovi	226.1160	225.9000	(0.096)	0.0000	0.0000	463
28/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	1,196.0000	699.0000	(41.555)	0	0	0
28/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	20,036.0000	21,699.0000	8.300	0	0	0
28/10/2005	GOVI 2006/02/02			jGovi	230.1560	229.9270	(0.099)	0.0000	0.0000	463
28/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	39,069.0000	39,986.0000	2.347	0	0	0
28/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	40,629.0000	39,256.0000	(3.379)	0	0	0
28/10/2005	GOVI 2006/05/04			jGovi	234.4970	234.2340	(0.112)	0.0000	0.0000	195
28/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	61,658.0000	59,738.0000	(3.114)	0	0	0
28/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	16,688.0000	17,398.0000	4.255	0	0	0
28/10/2005	GOVI 2006/08/03			jGovi	239.0020	238.7100	(0.122)	0.0000	0.0000	0
28/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	10,541.0000	11,035.0000	4.686	0	0	0
28/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	100,561.0000	98,135.0000	(2.412)	0	0	0
28/10/2005	GOVI 2006/11/02			jGovi	243.6520	243.3400	(0.128)	0.0000	0.0000	0
28/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	6,059.0000	6,372.0000	5.166	0	0	0
28/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	142,579.0000	139,772.0000	(1.969)	0	0	0
28/10/2005	J152 2006/02/28			jSwap	7.1970	7.1880	(0.125)	0.0000	0.0000	0
28/10/2005	J153 2010/08/31			jSwap	7.8070	7.8260	0.243	0.0000	0.0000	0
28/10/2005	J157 2015/09/15			jSwap	8.0360	8.0550	0.236	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
28/10/2005	J186	2026/12/21			jSwap	7.6930	7.7120	0.247	0.0000	0.0000	0
28/10/2005	J194	2008/02/28			jSwap	7.7250	7.7370	0.155	0.0000	0.0000	0
28/10/2005	J201	2014/12/22			jSwap	7.9710	7.9890	0.226	0.0000	0.0000	0
28/10/2005	J203	2017/09/15			jSwap	8.0000	8.0190	0.237	0.0000	0.0000	0
28/10/2005	J204	2018/12/21			jSwap	7.9580	7.9770	0.239	0.0000	0.0000	0
28/10/2005	J207	2020/01/15			jSwap	7.9440	7.9610	0.214	0.0000	0.0000	0
28/10/2005	JBAR	2005/03/16			jBar	7.1210	7.1210	-	0.0000	0.0000	0
28/10/2005	JFRA	2005/11/03			jFra	7.1650	7.1520	(0.181)	0.0000	0.0000	0
28/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	17.0000	9.0000	(47.059)	0	0	0
28/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	225.0000	250.0000	11.111	0	0	0
28/10/2005	JFRA	2006/02/02			jFra	7.3920	7.3910	(0.014)	0.0000	0.0000	0
28/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	328.0000	326.0000	(0.610)	0	0	0
28/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	675.0000	671.0000	(0.593)	0	0	0
28/10/2005	JFRA	2006/05/04			jFra	7.6540	7.6530	(0.013)	0.0000	0.0000	0
28/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	316.0000	314.0000	(0.633)	0	0	0
28/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,916.0000	1,912.0000	(0.209)	0	0	0
28/10/2005	JFRA	2006/08/03			jFra	7.8500	7.8160	(0.433)	0.0000	0.0000	0
28/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,518.0000	2,454.0000	(2.542)	0	0	0
28/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	440.0000	459.0000	4.318	0	0	0
28/10/2005	JFRA	2006/11/02			jFra	7.9520	7.9100	(0.528)	0.0000	0.0000	0
28/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	581.0000	606.0000	4.303	0	0	0
28/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,908.0000	2,831.0000	(2.648)	0	0	0

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28/10/2005	JFRA	2007/02/01			jFra	8.0510	7.9980	(0.658)	0.0000	0.0000	500
28/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,047.0000	1,094.0000	4.489	0	0	0
28/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,394.0000	2,311.0000	(3.467)	0	0	0
28/10/2005	JFRA	2007/05/03			jFra	8.1160	8.0750	(0.505)	0.0000	0.0000	0
28/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,667.0000	2,603.0000	(2.400)	0	0	0
28/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,161.0000	1,197.0000	3.101	0	0	0
28/10/2005	JFRA	2007/08/02			jFra	8.0870	8.2040	1.447	0.0000	0.0000	0
28/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,325.0000	1,217.0000	(8.151)	0	0	0
28/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,760.0000	2,937.0000	6.413	0	0	0
28/10/2005	JFRA	2007/11/01			jFra	8.1290	8.2010	0.886	0.0000	0.0000	0
28/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,467.0000	1,394.0000	(4.976)	0	0	0
28/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,119.0000	3,236.0000	3.751	0	0	0
28/10/2005	JN02	2005/11/03			jNote	7.7700	7.7600	(0.129)	0.0000	0.0000	0
28/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	5,018.0000	4,835.0000	(3.647)	0	0	0
28/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	74.0000	58.0000	(21.622)	0	0	0
28/10/2005	JN02	2006/02/02			jNote	7.8960	7.8970	0.013	0.0000	0.0000	0
28/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,145.0000	13,151.0000	0.046	0	0	0
28/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,217.0000	1,195.0000	(1.808)	0	0	0
28/10/2005	JN05	2005/11/03			jNote	7.9970	7.9990	0.025	0.0000	0.0000	0
28/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	2,709.0000	2,544.0000	(6.091)	0	0	0
28/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	2,834.0000	2,587.0000	(8.716)	0	0	0
28/10/2005	JN05	2006/02/02			jNote	8.0640	8.0660	0.025	0.0000	0.0000	0
28/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,424.0000	5,350.0000	(1.364)	0	0	0
28/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	18,278.0000	18,284.0000	0.033	0	0	0
28/10/2005	JN10	2005/11/03			jNote	8.0770	8.0830	0.074	0.0000	0.0000	0
28/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	2,191.0000	1,788.0000	(18.393)	0	0	0
28/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	7,453.0000	7,460.0000	0.094	0	0	0

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28/10/2005	JN10	2006/02/02			jNote	8.1100	8.1170	0.086	0.0000	0.0000	0
28/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	13,088.0000	12,798.0000	(2.216)	0	0	0
28/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	20,589.0000	20,775.0000	0.903	0	0	0
28/10/2005	JROD	2005/10/31			jRod	6.6670	6.5220	(2.175)	0.0000	0.0000	0
28/10/2005	JROD	2005/11/30			jRod	6.7260	6.5780	(2.200)	0.0000	0.0000	0
28/10/2005	JROD	2005/12/30			jRod	6.8750	6.7230	(2.211)	0.0000	0.0000	0
28/10/2005	JROD	2006/01/31			jRod	6.9020	6.8220	(1.159)	0.0000	0.0000	0
28/10/2005	JROD	2006/02/28			jRod	6.9920	6.9080	(1.201)	0.0000	0.0000	0
28/10/2005	JROD	2006/03/31			jRod	7.0860	7.0040	(1.157)	0.0000	0.0000	0
28/10/2005	JROD	2006/04/28			jRod	7.0290	6.9760	(0.754)	0.0000	0.0000	0
28/10/2005	JROD	2006/05/31			jRod	7.1150	7.0640	(0.717)	0.0000	0.0000	0
28/10/2005	JROD	2006/06/30			jRod	7.2110	7.1620	(0.680)	0.0000	0.0000	0
28/10/2005	JROD	2006/07/31			jRod	7.1710	7.1360	(0.488)	0.0000	0.0000	0
28/10/2005	JROD	2006/08/31			jRod	7.2680	7.2340	(0.468)	0.0000	0.0000	0
28/10/2005	R152	2005/11/03			Bond Future	7.2720	7.2490	(0.316)	0.0000	0.0000	0
28/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,627.0000	1,556.0000	(4.364)	0	0	0
28/10/2005	R153	2005/11/03			Bond Future	7.8400	7.8600	0.255	7.8400	7.8400	138
28/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	5,586.0000	6,022.0000	7.805	0	0	0
28/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	1,583.0000	1,132.0000	(28.490)	0	0	0
28/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	26,552.0000	27,439.0000	3.341	0	0	0
28/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	70.0000	29.0000	(58.571)	0	0	0

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28/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	39,540.0000	38,653.0000	(2.243)	0	0	0
28/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	38,027.0000	38,914.0000	2.333	0	0	0
28/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	50,112.0000	49,225.0000	(1.770)	0	0	0
28/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	5
28/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	28,846.0000	27,958.0000	(3.078)	0	0	0
28/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	60,561.0000	59,674.0000	(1.465)	0	0	0
28/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	15,281.0000	16,128.0000	5.543	0	0	0
28/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	18,088.0000	17,187.0000	(4.981)	0	0	0
28/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	8,010.0000	7,127.0000	(11.024)	0	0	0
28/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	935.0000	939.0000	0.428	0	0	0
28/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	65.0000	51.0000	(21.538)	0	0	5
28/10/2005	R153	2006/02/02			Bond Future	7.8860	7.9080	0.279	0.0000	0.0000	258
28/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	10,513.0000	10,857.0000	3.272	0	0	0
28/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	15,261.0000	15,734.0000	3.099	0	0	1
28/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	15,304.0000	14,721.0000	(3.809)	0	0	0
28/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	961.0000	870.0000	(9.469)	0	0	0
28/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	9,514.0000	9,060.0000	(4.772)	0	0	0
28/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	39,045.0000	39,880.0000	2.139	0	0	0
28/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	3,141.0000	3,245.0000	3.311	0	0	0
28/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	21,690.0000	22,301.0000	2.817	0	0	0
28/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,503.0000	2,315.0000	(7.511)	0	0	0
28/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	38,849.0000	38,026.0000	(2.118)	0	0	0
28/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	47,862.0000	47,002.0000	(1.797)	0	0	0
28/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	2,077.0000	2,143.0000	3.178	0	0	0
28/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	4,740.0000	4,900.0000	3.376	0	0	0
28/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	30,257.0000	29,490.0000	(2.535)	0	0	0
28/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	22,316.0000	21,628.0000	(3.083)	0	0	0
28/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	29,687.0000	30,425.0000	2.486	0	0	0
28/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	280.0000	246.0000	(12.143)	0	0	0
28/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	49,388.0000	50,281.0000	1.808	0	0	0

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28/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	7,104.0000	7,343.0000	3.364	0	0	0
28/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,285.0000	4,969.0000	(5.979)	0	0	0
28/10/2005	R153	2006/05/04			Bond Future	7.9010	7.9280	0.342	0.0000	0.0000	0
28/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	22,881.0000	22,148.0000	(3.204)	0	0	0
28/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	9,025.0000	9,371.0000	3.834	0	0	20
28/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	17,062.0000	16,437.0000	(3.663)	0	0	0
28/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	13,111.0000	13,565.0000	3.463	0	0	0
28/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,029.0000	1,892.0000	(6.752)	0	0	0
28/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	45,193.0000	44,226.0000	(2.140)	0	0	0
28/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	2,248.0000	2,360.0000	4.982	0	0	0
28/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	53,720.0000	52,709.0000	(1.882)	0	0	0
28/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,284.0000	1,352.0000	5.296	0	0	0
28/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	31,910.0000	32,695.0000	2.460	0	0	0
28/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	5,501.0000	5,206.0000	(5.363)	0	0	0
28/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	40,178.0000	41,051.0000	2.173	0	0	0
28/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,430.0000	3,223.0000	(6.035)	0	0	0
28/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	49,229.0000	50,172.0000	1.916	0	0	0
28/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	8,395.0000	7,997.0000	(4.741)	0	0	0
28/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	3,746.0000	3,918.0000	4.592	0	0	0
28/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	24,575.0000	25,257.0000	2.775	0	0	0
28/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	18,290.0000	18,858.0000	3.106	0	0	0
28/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	5,949.0000	6,199.0000	4.202	0	0	0
28/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	29,605.0000	28,776.0000	(2.800)	0	0	0
28/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	12,230.0000	11,719.0000	(4.178)	0	0	0
28/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	37,098.0000	36,191.0000	(2.445)	0	0	0
28/10/2005	R153	2006/08/03			Bond Future	7.9050	7.9380	0.417	0.0000	0.0000	0
28/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	15,721.0000	16,272.0000	3.505	0	0	0
28/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	19,309.0000	18,612.0000	(3.610)	0	0	0
28/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	10,934.0000	10,450.0000	(4.427)	0	0	0
28/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	26,388.0000	27,152.0000	2.895	0	0	0
28/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	14,739.0000	14,149.0000	(4.003)	0	0	0
28/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	24,635.0000	23,834.0000	(3.251)	0	0	0
28/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	20,623.0000	21,281.0000	3.191	0	0	0
28/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	32,990.0000	33,855.0000	2.622	0	0	0

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28/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	7,869.0000	7,485.0000	(4.880)	0	0	0
28/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	40,373.0000	41,327.0000	2.363	0	0	0
28/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	5,484.0000	5,190.0000	(5.361)	0	0	0
28/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	11,671.0000	12,118.0000	3.830	0	0	0
28/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	30,670.0000	29,773.0000	(2.925)	0	0	0
28/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	8,426.0000	8,777.0000	4.166	0	0	0
28/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	37,338.0000	36,357.0000	(2.627)	0	0	0
28/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	5,907.0000	6,174.0000	4.520	0	0	0
28/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	44,542.0000	43,489.0000	(2.364)	0	0	0
28/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,017.0000	4,213.0000	4.879	0	0	0
28/10/2005	R157	2005/11/03			Bond Future	8.0390	8.0580	0.236	0.0000	0.0000	8
28/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	24,662.0000	26,084.0000	5.766	0	0	0
28/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	37,715.0000	36,116.0000	(4.240)	0	0	0
28/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	70.0000	51.0000	(27.143)	0	0	0
28/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	4,647.0000	3,586.0000	(22.832)	0	0	0
28/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	317.0000	159.0000	(49.842)	0	0	0
28/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	45,885.0000	47,463.0000	3.439	0	0	0
28/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	90,333.0000	91,913.0000	1.749	0	0	0
28/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	57,469.0000	55,888.0000	(2.751)	0	0	0
28/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	7,898.0000	8,417.0000	6.571	0	0	0
28/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
28/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	67,875.0000	69,455.0000	2.328	0	0	0
28/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
28/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	76,885.0000	75,305.0000	(2.055)	0	0	0
28/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	113,268.0000	114,848.0000	1.395	0	0	0
28/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	95,909.0000	94,329.0000	(1.647)	0	0	0
28/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	1,135.0000	1,089.0000	(4.053)	0	0	0
28/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	18,543.0000	16,918.0000	(8.763)	0	0	0
28/10/2005	R157	2006/02/02			Bond Future	8.0740	8.0950	0.260	0.0000	0.0000	137

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	46,371.0000	45,055.0000	(2.838)	0	0	0
28/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	26,966.0000	27,762.0000	2.952	0	0	0
28/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	61,656.0000	60,208.0000	(2.349)	0	0	0
28/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	32,619.0000	31,483.0000	(3.483)	0	0	250
28/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	8,214.0000	8,471.0000	3.129	0	0	0
28/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	18,422.0000	18,990.0000	3.083	0	0	250
28/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,936.0000	20,027.0000	(4.342)	0	0	0
28/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,568.0000	2,350.0000	(8.489)	0	0	0
28/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	92,067.0000	93,680.0000	1.752	0	0	0
28/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	71,817.0000	73,303.0000	2.069	0	0	0
28/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	53,811.0000	55,103.0000	2.401	0	0	0
28/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	6,068.0000	5,655.0000	(6.806)	0	0	0
28/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	12,353.0000	12,742.0000	3.149	0	0	0
28/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	866.0000	774.0000	(10.624)	0	0	0
28/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	295.0000	258.0000	(12.542)	0	0	0
28/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	113,904.0000	115,572.0000	1.464	0	0	0
28/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	94,206.0000	92,597.0000	(1.708)	0	0	0
28/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	5,423.0000	5,588.0000	3.043	0	0	0
28/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	12,110.0000	11,454.0000	(5.417)	0	0	0
28/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	77,900.0000	76,360.0000	(1.977)	0	0	0
28/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	38,784.0000	39,832.0000	2.702	0	0	0
28/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	3,073.0000	3,169.0000	3.124	0	0	0
28/10/2005	R157	2006/05/04			Bond Future	8.0910	8.1160	0.309	0.0000	0.0000	0
28/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	28,148.0000	28,918.0000	2.736	0	0	0
28/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	97,499.0000	95,794.0000	(1.749)	0	0	0
28/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	94,447.0000	96,172.0000	1.826	0	0	0
28/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	53,469.0000	52,093.0000	(2.573)	0	0	0
28/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	21,514.0000	22,122.0000	2.826	0	0	0
28/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	82,169.0000	80,549.0000	(1.972)	0	0	0
28/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	47,254.0000	48,424.0000	2.476	0	0	0
28/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	19,804.0000	18,991.0000	(4.105)	0	0	0
28/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	60,319.0000	61,703.0000	2.294	0	0	0
28/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	29,383.0000	28,360.0000	(3.482)	0	0	0
28/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	6,794.0000	6,397.0000	(5.843)	0	0	0
28/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	75,873.0000	77,459.0000	2.090	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	36,635.0000	37,596.0000	2.623	0	0	0
28/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	12,263.0000	11,665.0000	(4.876)	0	0	0
28/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,919.0000	3,661.0000	(6.583)	0	0	0
28/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	12,532.0000	12,896.0000	2.905	0	0	0
28/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	40,694.0000	39,481.0000	(2.981)	0	0	0
28/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	16,403.0000	16,875.0000	2.878	0	0	115
28/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	67,385.0000	65,874.0000	(2.242)	0	0	0
28/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	9,572.0000	9,850.0000	2.904	0	0	0
28/10/2005	R157	2006/08/03			Bond Future	8.1020	8.1290	0.333	0.0000	0.0000	0
28/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	29,146.0000	28,107.0000	(3.565)	0	0	0
28/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	37,092.0000	38,146.0000	2.842	0	0	0
28/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	27,346.0000	28,205.0000	3.141	0	0	0
28/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	38,764.0000	37,530.0000	(3.183)	0	0	0
28/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	62,559.0000	60,976.0000	(2.530)	0	0	0
28/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	13,526.0000	14,036.0000	3.771	0	0	0
28/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	76,349.0000	74,627.0000	(2.255)	0	0	0
28/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	9,049.0000	9,419.0000	4.089	0	0	0
28/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	91,064.0000	89,230.0000	(2.014)	0	0	0
28/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	19,547.0000	20,221.0000	3.448	0	0	0
28/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	49,955.0000	48,537.0000	(2.839)	0	0	0
28/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	5,846.0000	6,104.0000	4.413	0	0	0
28/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	21,174.0000	20,331.0000	(3.981)	0	0	0
28/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	48,866.0000	50,116.0000	2.558	0	0	0
28/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	6,426.0000	6,077.0000	(5.431)	0	0	0
28/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	95,735.0000	97,478.0000	1.821	0	0	0
28/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	9,969.0000	9,478.0000	(4.925)	0	0	0
28/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	78,333.0000	79,935.0000	2.045	0	0	0
28/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	62,649.0000	64,085.0000	2.292	0	0	0
28/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	14,821.0000	14,164.0000	(4.433)	0	0	0
28/10/2005	R186	2005/11/03			Bond Future	7.7520	7.7710	0.245	0.0000	0.0000	0
28/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	662.0000	349.0000	(47.281)	0	0	0
28/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	99,723.0000	102,099.0000	2.383	0	0	0
28/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	32,825.0000	34,887.0000	6.282	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	172,655.0000	175,031.0000	1.376	0	0	0
28/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	8,825.0000	7,031.0000	(20.329)	0	0	0
28/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	135,487.0000	137,863.0000	1.754	0	0	0
28/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	9,075.0000	9,658.0000	6.424	0	0	0
28/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	60,148.0000	57,757.0000	(3.975)	0	0	0
28/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	88,645.0000	86,268.0000	(2.681)	0	0	0
28/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	45.0000	31.0000	(31.111)	0	0	0
28/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	116,157.0000	113,781.0000	(2.046)	0	0	0
28/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	142,686.0000	140,310.0000	(1.665)	0	0	0
28/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	65,306.0000	67,678.0000	3.632	0	0	0
28/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	1,017.0000	949.0000	(6.686)	0	0	0
28/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	31,504.0000	29,060.0000	(7.758)	0	0	0
28/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
28/10/2005	R186	2006/02/02			Bond Future	7.7640	7.7850	0.270	0.0000	0.0000	0
28/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	9,715.0000	10,044.0000	3.387	0	0	0
28/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	23,762.0000	24,542.0000	3.283	0	0	0
28/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	143,245.0000	140,744.0000	(1.746)	0	0	0
28/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	119,410.0000	116,997.0000	(2.021)	0	0	0
28/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	5,398.0000	5,590.0000	3.557	0	0	0
28/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	52,573.0000	50,748.0000	(3.471)	0	0	0
28/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	2,835.0000	2,938.0000	3.633	0	0	0
28/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	9,979.0000	9,296.0000	(6.844)	0	0	0
28/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	36,127.0000	37,250.0000	3.108	0	0	0
28/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	137,401.0000	139,860.0000	1.790	0	0	0
28/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,341.0000	1,195.0000	(10.887)	0	0	0
28/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,051.0000	3,699.0000	(8.689)	0	0	0
28/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	73,552.0000	71,464.0000	(2.839)	0	0	0
28/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	34,386.0000	32,904.0000	(4.310)	0	0	0
28/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	104,605.0000	106,858.0000	2.154	0	0	0
28/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	173,253.0000	175,816.0000	1.479	0	0	0

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28/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	306.0000	264.0000	(13.725)	0	0	0
28/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	76,349.0000	78,271.0000	2.517	0	0	0
28/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	15,296.0000	15,812.0000	3.373	0	0	0
28/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	19,986.0000	18,904.0000	(5.414)	0	0	0
28/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	96,357.0000	94,081.0000	(2.362)	0	0	0
28/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	53,437.0000	54,959.0000	2.848	0	0	0
28/10/2005	R186	2006/05/04			Bond Future	7.7680	7.7900	0.283	0.0000	0.0000	0
28/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	59,861.0000	58,090.0000	(2.959)	0	0	0
28/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	43,795.0000	42,309.0000	(3.393)	0	0	0
28/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	46,018.0000	47,243.0000	2.662	0	0	0
28/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	4,020.0000	3,761.0000	(6.443)	0	0	0
28/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	20,200.0000	19,305.0000	(4.431)	0	0	0
28/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	12,597.0000	11,962.0000	(5.041)	0	0	0
28/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	86,624.0000	88,439.0000	2.095	0	0	0
28/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	142,975.0000	145,265.0000	1.602	0	0	0
28/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	176,231.0000	178,682.0000	1.391	0	0	0
28/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	4,768.0000	4,964.0000	4.111	0	0	0
28/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,368.0000	6,947.0000	(5.714)	0	0	0
28/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	30,545.0000	29,360.0000	(3.880)	0	0	0
28/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	112,962.0000	115,037.0000	1.837	0	0	0
28/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	78,427.0000	76,402.0000	(2.582)	0	0	0
28/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	64,273.0000	65,798.0000	2.373	0	0	0
28/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	8,152.0000	8,465.0000	3.840	0	0	0
28/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	31,722.0000	32,660.0000	2.957	0	0	0
28/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	121,012.0000	118,615.0000	(1.981)	0	0	0
28/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	143,891.0000	141,377.0000	(1.747)	0	0	0
28/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	99,001.0000	96,766.0000	(2.258)	0	0	0
28/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	21,016.0000	21,701.0000	3.259	0	0	0
28/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	13,365.0000	13,840.0000	3.554	0	0	0
28/10/2005	R186	2006/08/03			Bond Future	7.7670	7.7910	0.309	0.0000	0.0000	0
28/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	73,789.0000	75,392.0000	2.172	0	0	0
28/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	40,405.0000	39,071.0000	(3.302)	0	0	0
28/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	119,990.0000	122,097.0000	1.756	0	0	0
28/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	29,293.0000	28,219.0000	(3.666)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	86,953.0000	84,868.0000	(2.398)	0	0	0
28/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	95,147.0000	97,010.0000	1.958	0	0	0
28/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	29,773.0000	30,624.0000	2.858	0	0	0
28/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	14,299.0000	14,775.0000	3.329	0	0	0
28/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	20,906.0000	21,553.0000	3.095	0	0	0
28/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	20,439.0000	19,608.0000	(4.066)	0	0	0
28/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	6,179.0000	6,413.0000	3.787	0	0	0
28/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	106,150.0000	103,860.0000	(2.157)	0	0	0
28/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	169,847.0000	167,145.0000	(1.591)	0	0	0
28/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	55,896.0000	57,234.0000	2.394	0	0	0
28/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	147,973.0000	145,375.0000	(1.756)	0	0	0
28/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	53,809.0000	52,210.0000	(2.972)	0	0	0
28/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	126,619.0000	124,158.0000	(1.944)	0	0	0
28/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	9,524.0000	9,864.0000	3.570	0	0	0
28/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	148,211.0000	150,534.0000	1.567	0	0	0
28/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	13,682.0000	13,067.0000	(4.495)	0	0	0
28/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	69,400.0000	67,547.0000	(2.670)	0	0	0
28/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	41,314.0000	42,399.0000	2.626	0	0	0
28/10/2005	R194	2005/11/03			Bond Future	7.7690	7.7830	0.180	0.0000	0.0000	0
28/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,876.0000	6,134.0000	4.391	0	0	0
28/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	95.0000	53.0000	(44.211)	0	0	0
28/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	1,371.0000	1,123.0000	(18.089)	0	0	0
28/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	1,778.0000	1,830.0000	2.925	0	0	0
28/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	25,942.0000	25,642.0000	(1.156)	0	0	0
28/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	20,741.0000	20,441.0000	(1.446)	0	0	0
28/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	22,117.0000	22,417.0000	1.356	0	0	0
28/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	27,635.0000	27,934.0000	1.082	0	0	0
28/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	33,189.0000	33,488.0000	0.901	0	0	0
28/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	16,636.0000	16,936.0000	1.803	0	0	0
28/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	11,191.0000	11,491.0000	2.681	0	0	0
28/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	15,506.0000	15,206.0000	(1.935)	0	0	0
28/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	14.0000	9.0000	(35.714)	0	0	0
28/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	238.0000	213.0000	(10.504)	0	0	0
28/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	5,170.0000	4,845.0000	(6.286)	0	0	0
28/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	10,250.0000	9,945.0000	(2.976)	0	0	0
28/10/2005	R194	2006/02/02			Bond Future	7.8460	7.8640	0.229	0.0000	0.0000	0
28/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	12,769.0000	13,035.0000	2.083	0	0	0
28/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,264.0000	1,185.0000	(6.250)	0	0	0
28/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,684.0000	4,800.0000	2.477	0	0	0
28/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	7,631.0000	7,402.0000	(3.001)	0	0	0
28/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,978.0000	2,029.0000	2.578	0	0	0
28/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	105.0000	93.0000	(11.429)	0	0	0
28/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	26,235.0000	26,578.0000	1.307	0	0	0
28/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	31,186.0000	31,530.0000	1.103	0	0	0
28/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	4,847.0000	4,664.0000	(3.776)	0	0	0
28/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	21,390.0000	21,724.0000	1.561	0	0	0
28/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,689.0000	6,851.0000	2.422	0	0	0
28/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
28/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	432.0000	396.0000	(8.333)	0	0	0
28/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	612.0000	629.0000	2.778	0	0	0
28/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,707.0000	2,577.0000	(4.802)	0	0	0
28/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	14,415.0000	14,121.0000	(2.040)	0	0	0
28/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	9,367.0000	9,581.0000	2.285	0	0	0
28/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	16,813.0000	17,121.0000	1.832	0	0	0
28/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	18,277.0000	17,962.0000	(1.723)	0	0	0
28/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	22,428.0000	22,099.0000	(1.467)	0	0	0
28/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,136.0000	1,166.0000	2.641	0	0	0
28/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,241.0000	3,320.0000	2.438	0	0	0
28/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	10,947.0000	10,681.0000	(2.430)	0	0	0
28/10/2005	R194	2006/05/04			Bond Future	7.8710	7.9000	0.368	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
28/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,222.0000	1,280.0000	4.746	0	0	0
28/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	6,031.0000	5,791.0000	(3.979)	0	0	0
28/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	8,088.0000	8,340.0000	3.116	0	0	0
28/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	8,146.0000	7,858.0000	(3.535)	0	0	0
28/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	20,160.0000	19,725.0000	(2.158)	0	0	0
28/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	5,958.0000	6,163.0000	3.441	0	0	0
28/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	13,585.0000	13,928.0000	2.525	0	0	0
28/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	16,709.0000	16,302.0000	(2.436)	0	0	0
28/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	20,515.0000	20,930.0000	2.023	0	0	0
28/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,246.0000	1,169.0000	(6.180)	0	0	0
28/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,964.0000	1,854.0000	(5.601)	0	0	0
28/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	24,387.0000	24,828.0000	1.808	0	0	0
28/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	439.0000	406.0000	(7.517)	0	0	0
28/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,925.0000	2,010.0000	4.416	0	0	0
28/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	28,455.0000	28,914.0000	1.613	0	0	0
28/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	16,895.0000	17,277.0000	2.261	0	0	0
28/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	757.0000	705.0000	(6.869)	0	0	0
28/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	4,242.0000	4,401.0000	3.748	0	0	0
28/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,969.0000	2,820.0000	(5.019)	0	0	0
28/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,912.0000	3,032.0000	4.121	0	0	0
28/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	10,651.0000	10,318.0000	(3.126)	0	0	0
28/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	10,637.0000	10,936.0000	2.811	0	0	0
28/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	4,312.0000	4,118.0000	(4.499)	0	0	0
28/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	13,520.0000	13,147.0000	(2.759)	0	0	0
28/10/2005	R194	2006/08/03			Bond Future	7.8740	7.9150	0.521	0.0000	0.0000	0
28/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	13,145.0000	13,549.0000	3.073	0	0	0
28/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	15,846.0000	16,291.0000	2.808	0	0	0
28/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,884.0000	3,684.0000	(5.149)	0	0	0
28/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,844.0000	2,684.0000	(5.626)	0	0	0
28/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,029.0000	1,905.0000	(6.111)	0	0	0
28/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,174.0000	4,930.0000	(4.716)	0	0	0
28/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	18,791.0000	19,272.0000	2.560	0	0	0
28/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	10,711.0000	11,071.0000	3.361	0	0	0
28/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	5,141.0000	5,363.0000	4.318	0	0	0
28/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,012.0000	2,121.0000	5.417	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	18,441.0000	17,944.0000	(2.695)	0	0	0
28/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	10,667.0000	10,284.0000	(3.591)	0	0	0
28/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,819.0000	2,960.0000	5.002	0	0	0
28/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,852.0000	4,032.0000	4.673	0	0	0
28/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	13,030.0000	12,605.0000	(3.262)	0	0	0
28/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,707.0000	6,974.0000	3.981	0	0	0
28/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	15,631.0000	15,167.0000	(2.968)	0	0	0
28/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	8,563.0000	8,225.0000	(3.947)	0	0	0
28/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,562.0000	8,876.0000	3.667	0	0	0
28/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	6,731.0000	6,440.0000	(4.323)	0	0	0
28/10/2005	R201	2005/11/03			Bond Future	8.0280	8.0480	0.249	0.0000	0.0000	0
28/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	52,773.0000	54,085.0000	2.486	0	0	0
28/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	76,432.0000	75,119.0000	(1.718)	0	0	0
28/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	70,457.0000	71,770.0000	1.864	0	0	0
28/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	61,404.0000	60,091.0000	(2.138)	0	0	0
28/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
28/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	40.0000	29.0000	(27.500)	0	0	0
28/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
28/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	35,449.0000	36,760.0000	3.698	0	0	0
28/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	264.0000	131.0000	(50.379)	0	0	0
28/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	18,736.0000	19,916.0000	6.298	0	0	0
28/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	30,462.0000	29,139.0000	(4.343)	0	0	0
28/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	46,071.0000	44,757.0000	(2.852)	0	0	0
28/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	5,722.0000	6,147.0000	7.427	0	0	0
28/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	3,881.0000	2,992.0000	(22.906)	0	0	0
28/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	88,509.0000	89,822.0000	1.483	0	0	0
28/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	15,203.0000	13,863.0000	(8.814)	0	0	0
28/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	749.0000	722.0000	(3.605)	0	0	0
28/10/2005	R201	2006/02/02			Bond Future	8.0590	8.0800	0.261	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
28/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	60.0000	51.0000	(15.000)	0	0	0
28/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	211.0000	184.0000	(12.796)	0	0	0
28/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	13,869.0000	14,308.0000	3.165	0	0	0
28/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	26,050.0000	25,141.0000	(3.489)	0	0	0
28/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	16,723.0000	15,995.0000	(4.353)	0	0	0
28/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	88,886.0000	90,207.0000	1.486	0	0	0
28/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	20,524.0000	21,143.0000	3.016	0	0	0
28/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	71,651.0000	72,930.0000	1.785	0	0	0
28/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	3,925.0000	4,048.0000	3.134	0	0	0
28/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	75,207.0000	73,928.0000	(1.701)	0	0	0
28/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	2,178.0000	2,248.0000	3.214	0	0	0
28/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	62,189.0000	60,964.0000	(1.970)	0	0	0
28/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	638.0000	569.0000	(10.815)	0	0	0
28/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	6,027.0000	6,221.0000	3.219	0	0	0
28/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	9,198.0000	9,495.0000	3.229	0	0	0
28/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,994.0000	1,822.0000	(8.626)	0	0	0
28/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	55,695.0000	56,871.0000	2.112	0	0	0
28/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	29,769.0000	30,591.0000	2.761	0	0	0
28/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,667.0000	9,140.0000	(5.452)	0	0	0
28/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,838.0000	4,507.0000	(6.842)	0	0	0
28/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	41,572.0000	42,590.0000	2.449	0	0	0
28/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	37,045.0000	35,994.0000	(2.837)	0	0	0
28/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	49,233.0000	48,079.0000	(2.344)	0	0	0
28/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	106,757.0000	108,097.0000	1.255	0	0	0
28/10/2005	R201	2006/05/04			Bond Future	8.0770	8.1010	0.297	0.0000	0.0000	0
28/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,940.0000	4,122.0000	4.619	0	0	0
28/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	72,679.0000	71,281.0000	(1.924)	0	0	0
28/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	45,392.0000	46,470.0000	2.375	0	0	0
28/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	8,289.0000	7,859.0000	(5.188)	0	0	0
28/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	2,187.0000	2,297.0000	5.030	0	0	0
28/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	33,857.0000	34,774.0000	2.708	0	0	0
28/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	13,035.0000	12,444.0000	(4.534)	0	0	0
28/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	10,827.0000	11,242.0000	3.833	0	0	0
28/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	6,710.0000	6,993.0000	4.218	0	0	0
28/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	19,386.0000	18,622.0000	(3.941)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	47,934.0000	46,710.0000	(2.554)	0	0	0
28/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	36,989.0000	35,896.0000	(2.955)	0	0	0
28/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	59,939.0000	58,613.0000	(2.212)	0	0	0
28/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	24,242.0000	24,985.0000	3.065	0	0	0
28/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	16,597.0000	17,168.0000	3.440	0	0	0
28/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	27,400.0000	26,464.0000	(3.416)	0	0	0
28/10/2005	R201	2006/08/03			Bond Future	8.0890	8.1160	0.334	0.0000	0.0000	0
28/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	38,214.0000	39,196.0000	2.570	0	0	0
28/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	4,491.0000	4,690.0000	4.431	0	0	0
28/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	40,080.0000	38,948.0000	(2.824)	0	0	0
28/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	17,096.0000	16,419.0000	(3.960)	0	0	0
28/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	15,196.0000	15,722.0000	3.461	0	0	0
28/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	61,118.0000	59,747.0000	(2.243)	0	0	0
28/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	10,482.0000	10,878.0000	3.778	0	0	0
28/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	49,051.0000	50,181.0000	2.304	0	0	0
28/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	72,840.0000	71,381.0000	(2.003)	0	0	0
28/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	6,985.0000	7,272.0000	4.109	0	0	0
28/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	50,129.0000	48,867.0000	(2.518)	0	0	0
28/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	12,007.0000	11,478.0000	(4.406)	0	0	0
28/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	28,963.0000	29,789.0000	2.852	0	0	0
28/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	23,471.0000	22,639.0000	(3.545)	0	0	0
28/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	31,152.0000	30,165.0000	(3.168)	0	0	0
28/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	21,311.0000	21,983.0000	3.153	0	0	0
28/10/2005	R203	2005/11/03			Bond Future	8.0230	8.0430	0.249	0.0000	0.0000	0
28/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	35,615.0000	34,085.0000	(4.296)	0	0	0
28/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	425.0000	412.0000	(3.059)	0	0	0
28/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	53,602.0000	52,075.0000	(2.849)	0	0	0
28/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	4,038.0000	3,049.0000	(24.492)	0	0	0
28/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	21,380.0000	22,792.0000	6.604	0	0	0
28/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
28/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	215.0000	99.0000	(53.953)	0	0	0
28/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	17,584.0000	16,044.0000	(8.758)	0	0	0
28/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	5,799.0000	6,337.0000	9.277	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
28/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	41,069.0000	42,595.0000	3.716	0	0	0
28/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	82,424.0000	83,952.0000	1.854	0	0	0
28/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	61,482.0000	63,010.0000	2.485	0	0	0
28/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	71,150.0000	69,623.0000	(2.146)	0	0	0
28/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2005	R203	2006/02/02			Bond Future	8.0510	8.0710	0.248	0.0000	0.0000	0
28/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	11,785.0000	12,253.0000	3.971	0	0	0
28/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	16,552.0000	15,753.0000	(4.827)	0	0	0
28/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	20,399.0000	21,104.0000	3.456	0	0	0
28/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	26,611.0000	25,576.0000	(3.889)	0	0	0
28/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	9,303.0000	8,750.0000	(5.944)	0	0	0
28/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	47,278.0000	48,444.0000	2.466	0	0	0
28/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,662.0000	4,324.0000	(7.250)	0	0	0
28/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	64,797.0000	66,120.0000	2.042	0	0	0
28/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,057.0000	1,878.0000	(8.702)	0	0	0
28/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	32,293.0000	33,244.0000	2.945	0	0	0
28/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	791.0000	709.0000	(10.367)	0	0	0
28/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	84,164.0000	85,585.0000	1.688	0	0	0
28/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	39,210.0000	37,982.0000	(3.132)	0	0	0
28/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	53,717.0000	52,356.0000	(2.534)	0	0	0
28/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	1,219.0000	1,284.0000	5.332	0	0	0
28/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	6,167.0000	6,442.0000	4.459	0	0	0
28/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	2,901.0000	3,043.0000	4.895	0	0	0
28/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	69,376.0000	67,937.0000	(2.074)	0	0	0
28/10/2005	R203	2006/05/04			Bond Future	8.0640	8.0870	0.285	0.0000	0.0000	0
28/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	32,832.0000	31,757.0000	(3.274)	0	0	0
28/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	19,165.0000	19,794.0000	3.282	0	0	0
28/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	28,096.0000	28,919.0000	2.929	0	0	0
28/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	23,336.0000	22,455.0000	(3.775)	0	0	0
28/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	7,709.0000	8,018.0000	4.008	0	0	0
28/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	56,911.0000	55,517.0000	(2.449)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	12,465.0000	12,920.0000	3.650	0	0	0
28/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	44,115.0000	42,866.0000	(2.831)	0	0	0
28/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	70,858.0000	69,352.0000	(2.125)	0	0	0
28/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	4,523.0000	4,720.0000	4.356	0	0	0
28/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	39,402.0000	40,421.0000	2.586	0	0	0
28/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	15,759.0000	15,075.0000	(4.340)	0	0	0
28/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	10,060.0000	9,560.0000	(4.970)	0	0	0
28/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	53,053.0000	54,256.0000	2.268	0	0	0
28/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	68,866.0000	70,227.0000	1.976	0	0	0
28/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	6,042.0000	5,700.0000	(5.660)	0	0	0
28/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	86,549.0000	88,034.0000	1.716	0	0	0
28/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,398.0000	3,180.0000	(6.416)	0	0	0
28/10/2005	R203	2006/08/03			Bond Future	8.0710	8.0970	0.322	0.0000	0.0000	0
28/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	24,759.0000	25,508.0000	3.025	0	0	0
28/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	28,546.0000	27,574.0000	(3.405)	0	0	0
28/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	33,752.0000	34,677.0000	2.741	0	0	0
28/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	37,727.0000	36,579.0000	(3.043)	0	0	0
28/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,461.0000	6,125.0000	(5.200)	0	0	0
28/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	88,900.0000	90,462.0000	1.757	0	0	0
28/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	9,957.0000	9,489.0000	(4.700)	0	0	0
28/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	14,707.0000	14,084.0000	(4.236)	0	0	0
28/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	12,135.0000	12,574.0000	3.618	0	0	0
28/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	60,174.0000	58,716.0000	(2.423)	0	0	0
28/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	17,614.0000	18,198.0000	3.316	0	0	0
28/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	48,327.0000	47,014.0000	(2.717)	0	0	0
28/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	44,695.0000	45,798.0000	2.468	0	0	0
28/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	72,383.0000	73,812.0000	1.974	0	0	0
28/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	57,598.0000	58,872.0000	2.212	0	0	0
28/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	20,873.0000	20,079.0000	(3.804)	0	0	0
28/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	73,045.0000	71,465.0000	(2.163)	0	0	0
28/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	8,086.0000	8,404.0000	3.933	0	0	0
28/10/2005	R204	2005/11/03			Bond Future	8.0080	8.0270	0.237	0.0000	0.0000	0
28/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	383.0000	360.0000	(6.005)	0	0	0
28/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	19,554.0000	18,008.0000	(7.906)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2005	R204	2006/02/02			Bond Future	8.0310	8.0520	0.261	0.0000	0.0000	0
28/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	20,808.0000	21,567.0000	3.648	0	0	0
28/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	18,348.0000	17,447.0000	(4.911)	0	0	0
28/10/2005	R204	2006/05/04			Bond Future	8.0440	8.0670	0.286	0.0000	0.0000	0
28/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	25,583.0000	24,635.0000	(3.706)	0	0	0
28/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	29,032.0000	29,880.0000	2.921	0	0	0
28/10/2005	R204	2006/08/03			Bond Future	8.0520	8.0770	0.310	0.0000	0.0000	0
28/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	31,149.0000	30,141.0000	(3.236)	0	0	0
28/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	35,176.0000	36,095.0000	2.613	0	0	0
28/10/2005	R207	2005/11/03			Bond Future	7.9850	8.0030	0.225	0.0000	0.0000	0
28/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	5,850.0000	4,715.0000	(19.402)	0	0	0
28/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	4,645.0000	4,956.0000	6.695	0	0	0
28/10/2005	R207	2006/02/02			Bond Future	8.0050	8.0240	0.237	0.0000	0.0000	0
28/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	19,968.0000	20,619.0000	3.260	0	0	0
28/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	19,570.0000	18,713.0000	(4.379)	0	0	0
28/10/2005	R207	2006/05/04			Bond Future	8.0170	8.0390	0.274	0.0000	0.0000	0
28/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	28,266.0000	29,054.0000	2.788	0	0	0
28/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	26,928.0000	25,988.0000	(3.491)	0	0	0
28/10/2005	R207	2006/08/03			Bond Future	8.0250	8.0490	0.299	0.0000	0.0000	0
28/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	34,557.0000	35,422.0000	2.503	0	0	0
28/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	32,609.0000	31,609.0000	(3.067)	0	0	0

Grand Total: **2,808**