



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 17/10/2005

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
17/10/2005	GOVI 2005/11/03			jGovi	224.9270	225.1210	0.086	0.0000	0.0000	463
17/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	32,892.0000	30,720.0000	(6.603)	0	0	0
17/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	2,162.0000	1,930.0000	(10.731)	0	0	0
17/10/2005	GOVI 2006/02/02			jGovi	228.9170	229.1080	0.083	0.0000	0.0000	0
17/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	37,095.0000	37,423.0000	0.884	0	0	0
17/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	47,925.0000	46,343.0000	(3.301)	0	0	0
17/10/2005	GOVI 2006/05/04			jGovi	233.1120	233.3050	0.083	0.0000	0.0000	57
17/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	53,389.0000	54,390.0000	1.875	0	0	0
17/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	22,269.0000	21,340.0000	(4.172)	0	0	0
17/10/2005	GOVI 2006/08/03			jGovi	237.4680	237.6630	0.082	0.0000	0.0000	0
17/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	14,371.0000	13,767.0000	(4.203)	0	0	0
17/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	89,051.0000	90,397.0000	1.511	0	0	0
17/10/2005	GOVI 2006/11/02			jGovi	241.9850	242.1820	0.081	0.0000	0.0000	0
17/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	8,522.0000	8,149.0000	(4.377)	0	0	0
17/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	128,372.0000	129,969.0000	1.244	0	0	0
17/10/2005	J152 2006/02/28			jSwap	7.1430	7.1420	(0.014)	0.0000	0.0000	0
17/10/2005	J153 2010/08/31			jSwap	7.9240	7.8990	(0.315)	0.0000	0.0000	0
17/10/2005	J157 2015/09/15			jSwap	8.1620	8.1480	(0.172)	0.0000	0.0000	0

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17/10/2005	J186	2026/12/21			jSwap	7.7960	7.7870	(0.115)	0.0000	0.0000	0
17/10/2005	J194	2008/02/28			jSwap	7.6750	7.6650	(0.130)	0.0000	0.0000	0
17/10/2005	J201	2014/12/22			jSwap	8.0930	8.0790	(0.173)	0.0000	0.0000	0
17/10/2005	J203	2017/09/15			jSwap	8.1080	8.0980	(0.123)	0.0000	0.0000	0
17/10/2005	J204	2018/12/21			jSwap	8.0720	8.0570	(0.186)	0.0000	0.0000	0
17/10/2005	J207	2020/01/15			jSwap	8.0650	8.0480	(0.211)	0.0000	0.0000	0
17/10/2005	JBAR	2005/03/16			jBar	7.0360	7.0320	(0.057)	0.0000	0.0000	0
17/10/2005	JFRA	2005/11/03			jFra	7.1030	7.0950	(0.113)	0.0000	0.0000	0
17/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	27.0000	19.0000	(29.630)	0	0	0
17/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	387.0000	398.0000	2.842	0	0	0
17/10/2005	JFRA	2006/02/02			jFra	7.2980	7.3030	0.069	0.0000	0.0000	0
17/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	456.0000	443.0000	(2.851)	0	0	0
17/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	573.0000	573.0000	-	0	0	0
17/10/2005	JFRA	2006/05/04			jFra	7.4330	7.4450	0.161	0.0000	0.0000	0
17/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,553.0000	1,567.0000	0.901	0	0	0
17/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	493.0000	477.0000	(3.245)	0	0	0
17/10/2005	JFRA	2006/08/03			jFra	7.5460	7.5670	0.278	0.0000	0.0000	0
17/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,014.0000	2,043.0000	1.440	0	0	0
17/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	678.0000	655.0000	(3.392)	0	0	0
17/10/2005	JFRA	2006/11/02			jFra	7.6840	7.7000	0.208	0.0000	0.0000	0
17/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	795.0000	777.0000	(2.264)	0	0	0
17/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,468.0000	2,490.0000	0.891	0	0	0

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17/10/2005	JFRA	2007/02/01			jFra	7.8260	7.8290	0.038	0.0000	0.0000	500
17/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,288.0000	1,280.0000	(0.621)	0	0	0
17/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,085.0000	2,084.0000	(0.048)	0	0	0
17/10/2005	JFRA	2007/05/03			jFra	7.9620	7.9620	-	0.0000	0.0000	0
17/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,457.0000	2,452.0000	(0.204)	0	0	0
17/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,327.0000	1,323.0000	(0.301)	0	0	0
17/10/2005	JFRA	2007/08/02			jFra	8.0790	8.0500	(0.359)	0.0000	0.0000	0
17/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,351.0000	1,375.0000	1.776	0	0	0
17/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,766.0000	2,719.0000	(1.699)	0	0	0
17/10/2005	JFRA	2007/11/01			jFra	8.1730	8.1610	(0.147)	0.0000	0.0000	0
17/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,441.0000	1,449.0000	0.555	0	0	0
17/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,209.0000	3,186.0000	(0.717)	0	0	0
17/10/2005	JN02	2005/11/03			jNote	7.6030	7.6060	0.039	0.0000	0.0000	0
17/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,178.0000	3,058.0000	(3.776)	0	0	0
17/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	1,290.0000	1,119.0000	(13.256)	0	0	0
17/10/2005	JN02	2006/02/02			jNote	7.7410	7.7430	0.026	0.0000	0.0000	0
17/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,070.0000	2,000.0000	(3.382)	0	0	0
17/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	11,157.0000	11,130.0000	(0.242)	0	0	0
17/10/2005	JN05	2005/11/03			jNote	8.0540	8.0380	(0.199)	0.0000	0.0000	0
17/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	3,653.0000	3,580.0000	(1.998)	0	0	0
17/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	5,869.0000	5,139.0000	(12.438)	0	0	0
17/10/2005	JN05	2006/02/02			jNote	8.1360	8.1170	(0.234)	0.0000	0.0000	0
17/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,115.0000	5,213.0000	1.916	0	0	0
17/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	20,926.0000	20,248.0000	(3.240)	0	0	0
17/10/2005	JN10	2005/11/03			jNote	8.1890	8.1790	(0.122)	0.0000	0.0000	0
17/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	2,579.0000	2,302.0000	(10.741)	0	0	0
17/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,459.0000	14,505.0000	(6.171)	0	0	0

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17/10/2005	JN10	2006/02/02			jNote	8.2290	8.2180	(0.134)	0.0000	0.0000	0
17/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	26,429.0000	25,740.0000	(2.607)	0	0	0
17/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	10,867.0000	10,917.0000	0.460	0	0	0
17/10/2005	JROD	2005/10/31			jRod	6.5370	6.6760	2.126	0.0000	0.0000	0
17/10/2005	JROD	2005/11/30			jRod	6.6200	6.7580	2.085	0.0000	0.0000	0
17/10/2005	JROD	2005/12/30			jRod	6.7430	6.8790	2.017	0.0000	0.0000	0
17/10/2005	JROD	2006/01/31			jRod	6.8110	6.8780	0.984	0.0000	0.0000	0
17/10/2005	JROD	2006/02/28			jRod	6.8850	6.9540	1.002	0.0000	0.0000	0
17/10/2005	JROD	2006/03/31			jRod	6.9750	7.0460	1.018	0.0000	0.0000	0
17/10/2005	JROD	2006/04/28			jRod	6.9510	7.0020	0.734	0.0000	0.0000	0
17/10/2005	JROD	2006/05/31			jRod	7.0210	7.0800	0.840	0.0000	0.0000	0
17/10/2005	JROD	2006/06/30			jRod	7.0890	7.1570	0.959	0.0000	0.0000	0
17/10/2005	JROD	2006/07/31			jRod	7.0490	7.1090	0.851	0.0000	0.0000	0
17/10/2005	JROD	2006/08/31			jRod	7.1070	7.1780	0.999	0.0000	0.0000	0
17/10/2005	R152	2005/11/03			Bond Future	7.1740	7.1670	(0.098)	0.0000	0.0000	0
17/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,322.0000	1,300.0000	(1.664)	0	0	0
17/10/2005	R153	2005/11/03			Bond Future	7.9550	7.9300	(0.314)	0.0000	0.0000	254
17/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	1,561.0000	1,079.0000	(30.878)	0	0	5
17/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	14,494.0000	15,116.0000	4.291	0	0	0
17/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	11,111.0000	9,952.0000	(10.431)	0	0	0
17/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	93.0000	41.0000	(55.914)	0	0	0

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17/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	2,018.0000	1,963.0000	(2.725)	0	0	0
17/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	34,542.0000	35,595.0000	3.048	0	0	0
17/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	20,631.0000	19,474.0000	(5.608)	0	0	0
17/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	45,040.0000	46,132.0000	2.425	0	0	0
17/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	24,170.0000	25,092.0000	3.815	0	0	0
17/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	18.0000	6.0000	(66.667)	0	0	5
17/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	22.0000	14.0000	(36.364)	0	0	0
17/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	329.0000	277.0000	(15.805)	0	0	0
17/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	415.0000	234.0000	(43.614)	0	0	0
17/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	31,664.0000	30,552.0000	(3.512)	0	0	0
17/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
17/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	43,118.0000	42,013.0000	(2.563)	0	0	0
17/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	55,474.0000	56,576.0000	1.987	0	0	0
17/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	6,696.0000	6,899.0000	3.032	0	0	0
17/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,711.0000	3,810.0000	(19.125)	0	0	0
17/10/2005	R153	2006/02/02			Bond Future	8.0150	7.9880	(0.337)	0.0000	0.0000	2
17/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	13,873.0000	13,128.0000	(5.370)	0	0	0
17/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	236.0000	243.0000	2.966	0	0	0
17/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	8,103.0000	8,362.0000	3.196	0	0	0
17/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,447.0000	4,597.0000	3.373	0	0	0
17/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	19,270.0000	18,397.0000	(4.530)	0	0	2
17/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	13,245.0000	13,631.0000	2.914	0	0	0
17/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	26,272.0000	25,290.0000	(3.738)	0	0	0
17/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	26,970.0000	27,610.0000	2.373	0	0	0
17/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	9,820.0000	9,206.0000	(6.253)	0	0	0
17/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	44,306.0000	43,200.0000	(2.496)	0	0	0
17/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	35,067.0000	35,813.0000	2.127	0	0	0
17/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,316.0000	3,019.0000	(8.957)	0	0	0
17/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	34,693.0000	33,633.0000	(3.055)	0	0	0
17/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	43,681.0000	44,516.0000	1.912	0	0	0
17/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,090.0000	2,161.0000	3.397	0	0	0
17/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,779.0000	4,394.0000	(8.056)	0	0	0
17/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	802.0000	828.0000	3.242	0	0	0
17/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	54,764.0000	53,639.0000	(2.054)	0	0	0

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17/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	19,612.0000	20,130.0000	2.641	0	0	0
17/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	6,872.0000	6,381.0000	(7.145)	0	0	0
17/10/2005	R153	2006/05/04			Bond Future	8.0550	8.0260	(0.360)	0.0000	0.0000	0
17/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	16,590.0000	15,887.0000	(4.237)	0	0	0
17/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	14,402.0000	14,852.0000	3.125	0	0	0
17/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,398.0000	3,145.0000	(7.446)	0	0	0
17/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	48,348.0000	49,328.0000	2.027	0	0	0
17/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	2,052.0000	1,879.0000	(8.431)	0	0	0
17/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	40,203.0000	41,103.0000	2.239	0	0	0
17/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	5,377.0000	5,027.0000	(6.509)	0	0	0
17/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	8,151.0000	7,688.0000	(5.680)	0	0	0
17/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	19,573.0000	20,143.0000	2.912	0	0	0
17/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	11,856.0000	11,273.0000	(4.917)	0	0	0
17/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	25,667.0000	26,357.0000	2.688	0	0	0
17/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	32,590.0000	33,392.0000	2.461	0	0	0
17/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	10,192.0000	10,529.0000	3.307	0	0	0
17/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	29,235.0000	28,321.0000	(3.126)	0	0	0
17/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	22,392.0000	21,576.0000	(3.644)	0	0	0
17/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	37,034.0000	36,041.0000	(2.681)	0	0	0
17/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,630.0000	1,690.0000	3.681	0	0	0
17/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	2,773.0000	2,874.0000	3.642	0	0	0
17/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	54,971.0000	53,877.0000	(1.990)	0	0	0
17/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	4,485.0000	4,645.0000	3.567	0	0	0
17/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	45,661.0000	44,609.0000	(2.304)	0	0	0
17/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	6,915.0000	7,155.0000	3.471	0	0	0
17/10/2005	R153	2006/08/03			Bond Future	8.0880	8.0570	(0.383)	0.0000	0.0000	0
17/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	19,512.0000	18,818.0000	(3.557)	0	0	0
17/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	16,200.0000	16,672.0000	2.914	0	0	0
17/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	12,207.0000	12,584.0000	3.088	0	0	0
17/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,374.0000	4,529.0000	3.544	0	0	0
17/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	46,162.0000	45,152.0000	(2.188)	0	0	0
17/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,353.0000	6,570.0000	3.416	0	0	0
17/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	38,373.0000	37,425.0000	(2.470)	0	0	0
17/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,991.0000	7,590.0000	(5.018)	0	0	0

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17/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	39,245.0000	40,096.0000	2.168	0	0	0
17/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,619.0000	5,305.0000	(5.588)	0	0	0
17/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	32,523.0000	33,287.0000	2.349	0	0	0
17/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	11,049.0000	10,553.0000	(4.489)	0	0	0
17/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	26,394.0000	27,063.0000	2.535	0	0	0
17/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	14,871.0000	14,277.0000	(3.994)	0	0	0
17/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	8,940.0000	9,231.0000	3.255	0	0	0
17/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	31,292.0000	30,419.0000	(2.790)	0	0	0
17/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	20,936.0000	21,506.0000	2.723	0	0	0
17/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	24,990.0000	24,202.0000	(3.153)	0	0	0
17/10/2005	R157	2005/11/03			Bond Future	8.1660	8.1510	(0.184)	0.0000	0.0000	13
17/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	18,641.0000	17,077.0000	(8.390)	0	0	0
17/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	4,875.0000	4,547.0000	(6.728)	0	0	0
17/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	14,576.0000	14,533.0000	(0.295)	0	0	0
17/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	7,682.0000	6,403.0000	(16.649)	0	0	0
17/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	123,783.0000	122,547.0000	(0.999)	0	0	0
17/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	20.0000	7.0000	(65.000)	0	0	0
17/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	56,478.0000	55,210.0000	(2.245)	0	0	0
17/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	81.0000	49.0000	(39.506)	0	0	0
17/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	936.0000	750.0000	(19.872)	0	0	0
17/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	78,392.0000	77,154.0000	(1.579)	0	0	0
17/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	100,848.0000	99,612.0000	(1.226)	0	0	0
17/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
17/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	35,795.0000	34,373.0000	(3.973)	0	0	0
17/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	2,507.0000	1,804.0000	(28.041)	0	0	0
17/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	29,637.0000	30,170.0000	1.798	0	0	0
17/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	151.0000	71.0000	(52.980)	0	0	0
17/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	66,522.0000	67,678.0000	1.738	0	0	0
17/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	85,414.0000	86,637.0000	1.432	0	0	0
17/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	47,617.0000	48,583.0000	2.029	0	0	0
17/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	665.0000	394.0000	(40.752)	0	0	0
17/10/2005	R157	2006/02/02			Bond Future	8.2100	8.1940	(0.195)	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
17/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	4,990.0000	5,007.0000	0.341	0	0	0
17/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	34,679.0000	33,582.0000	(3.163)	0	0	0
17/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	82,344.0000	81,048.0000	(1.574)	0	0	0
17/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	716.0000	705.0000	(1.536)	0	0	0
17/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	47,730.0000	46,526.0000	(2.523)	0	0	0
17/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	63,722.0000	62,452.0000	(1.993)	0	0	0
17/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	10,067.0000	10,150.0000	0.824	0	0	0
17/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	124,851.0000	123,556.0000	(1.037)	0	0	0
17/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	17,660.0000	17,850.0000	1.076	0	0	0
17/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	102,905.0000	101,607.0000	(1.261)	0	0	0
17/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	40,478.0000	40,955.0000	1.178	0	0	0
17/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	54,632.0000	55,257.0000	1.144	0	0	0
17/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	253.0000	245.0000	(3.162)	0	0	0
17/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	5,155.0000	4,773.0000	(7.410)	0	0	0
17/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	85,300.0000	86,204.0000	1.060	0	0	0
17/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	8,444.0000	7,916.0000	(6.253)	0	0	0
17/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	69,933.0000	70,691.0000	1.084	0	0	0
17/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	12,179.0000	11,517.0000	(5.436)	0	0	0
17/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	17,448.0000	16,639.0000	(4.637)	0	0	0
17/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	24,800.0000	23,841.0000	(3.867)	0	0	250
17/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	28,009.0000	28,336.0000	1.167	0	0	250
17/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,106.0000	2,097.0000	(0.427)	0	0	0
17/10/2005	R157	2006/05/04			Bond Future	8.2420	8.2260	(0.194)	0.0000	0.0000	0
17/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	27,099.0000	26,338.0000	(2.808)	0	0	0
17/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	21,079.0000	20,419.0000	(3.131)	0	0	115
17/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	60,142.0000	60,738.0000	0.991	0	0	0
17/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	25,121.0000	25,409.0000	1.146	0	0	0
17/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	44,292.0000	43,323.0000	(2.188)	0	0	0
17/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	47,135.0000	47,630.0000	1.050	0	0	0
17/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	88,786.0000	89,560.0000	0.872	0	0	0
17/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	16,417.0000	15,850.0000	(3.454)	0	0	0
17/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	55,980.0000	54,918.0000	(1.897)	0	0	0
17/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	12,778.0000	12,295.0000	(3.780)	0	0	0
17/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	35,366.0000	35,756.0000	1.103	0	0	0
17/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	34,739.0000	33,873.0000	(2.493)	0	0	0

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17/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	74,135.0000	74,824.0000	0.929	0	0	0
17/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	16,611.0000	16,806.0000	1.174	0	0	0
17/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	10,067.0000	10,184.0000	1.162	0	0	0
17/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,116.0000	3,143.0000	0.866	0	0	0
17/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	105,564.0000	104,334.0000	(1.165)	0	0	0
17/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	5,443.0000	5,503.0000	1.102	0	0	0
17/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	86,440.0000	85,244.0000	(1.384)	0	0	0
17/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	70,041.0000	68,902.0000	(1.626)	0	0	0
17/10/2005	R157	2006/08/03			Bond Future	8.2680	8.2510	(0.206)	0.0000	0.0000	0
17/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	17,891.0000	17,326.0000	(3.158)	0	0	0
17/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	25,044.0000	24,356.0000	(2.747)	0	0	0
17/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	66,892.0000	67,749.0000	1.281	0	0	0
17/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	54,126.0000	54,865.0000	1.365	0	0	0
17/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	12,389.0000	11,943.0000	(3.600)	0	0	0
17/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	8,307.0000	7,967.0000	(4.093)	0	0	0
17/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	80,728.0000	81,691.0000	1.193	0	0	0
17/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	34,030.0000	33,219.0000	(2.383)	0	0	0
17/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	42,655.0000	43,269.0000	1.439	0	0	0
17/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	32,651.0000	33,142.0000	1.504	0	0	0
17/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	44,955.0000	44,028.0000	(2.062)	0	0	0
17/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	57,837.0000	56,808.0000	(1.779)	0	0	0
17/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	24,212.0000	24,588.0000	1.553	0	0	0
17/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,064.0000	5,139.0000	1.481	0	0	0
17/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	107,170.0000	105,942.0000	(1.146)	0	0	0
17/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	7,952.0000	8,076.0000	1.559	0	0	0
17/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	17,347.0000	17,621.0000	1.580	0	0	0
17/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	72,605.0000	71,491.0000	(1.534)	0	0	0
17/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	89,114.0000	87,935.0000	(1.323)	0	0	0
17/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	11,979.0000	12,168.0000	1.578	0	0	0
17/10/2005	R186	2005/11/03			Bond Future	7.8600	7.8500	(0.127)	0.0000	0.0000	0
17/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
17/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	77.0000	32.0000	(58.442)	0	0	0
17/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	113,143.0000	111,907.0000	(1.092)	0	0	0
17/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	148,902.0000	147,669.0000	(0.828)	0	0	0

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17/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	78,881.0000	77,582.0000	(1.647)	0	0	0
17/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	1,851.0000	1,477.0000	(20.205)	0	0	0
17/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	165.0000	98.0000	(40.606)	0	0	0
17/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	22,860.0000	20,976.0000	(8.241)	0	0	0
17/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	9,194.0000	8,543.0000	(7.081)	0	0	0
17/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	129,278.0000	130,506.0000	0.950	0	0	0
17/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	186,070.0000	184,837.0000	(0.663)	0	0	0
17/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	47,428.0000	45,822.0000	(3.386)	0	0	0
17/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
17/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	75,784.0000	76,777.0000	1.310	0	0	0
17/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	2,421.0000	1,701.0000	(29.740)	0	0	0
17/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	25,537.0000	25,300.0000	(0.928)	0	0	0
17/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	49,108.0000	49,622.0000	1.047	0	0	0
17/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	8,465.0000	6,995.0000	(17.366)	0	0	0
17/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	102,819.0000	104,007.0000	1.155	0	0	0
17/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	556.0000	316.0000	(43.165)	0	0	0
17/10/2005	R186	2006/02/02			Bond Future	7.8770	7.8670	(0.127)	0.0000	0.0000	0
17/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	187,151.0000	185,912.0000	(0.662)	0	0	0
17/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	117,984.0000	116,690.0000	(1.097)	0	0	0
17/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	3,508.0000	3,437.0000	(2.024)	0	0	0
17/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,188.0000	1,146.0000	(3.535)	0	0	0
17/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	88,889.0000	87,584.0000	(1.468)	0	0	0
17/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	151,169.0000	149,904.0000	(0.837)	0	0	0
17/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	65,671.0000	66,029.0000	0.545	0	0	0
17/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	14,282.0000	13,583.0000	(4.894)	0	0	0
17/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	87,002.0000	87,526.0000	0.602	0	0	0
17/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	282.0000	266.0000	(5.674)	0	0	0
17/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	4,870.0000	4,518.0000	(7.228)	0	0	0
17/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	131,359.0000	132,229.0000	0.662	0	0	0
17/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	8,543.0000	8,031.0000	(5.993)	0	0	0
17/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	108,634.0000	109,344.0000	0.654	0	0	0
17/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	46,395.0000	46,586.0000	0.412	0	0	0
17/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	21,336.0000	20,471.0000	(4.054)	0	0	0

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17/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	8,597.0000	8,515.0000	(0.954)	0	0	0
17/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	31,505.0000	30,473.0000	(3.276)	0	0	0
17/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	64,652.0000	63,384.0000	(1.961)	0	0	0
17/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	17,280.0000	17,234.0000	(0.266)	0	0	0
17/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	30,003.0000	30,052.0000	0.163	0	0	0
17/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	45,665.0000	44,491.0000	(2.571)	0	0	0
17/10/2005	R186	2006/05/04			Bond Future	7.8890	7.8790	(0.127)	0.0000	0.0000	0
17/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	69,576.0000	70,071.0000	0.711	0	0	0
17/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	98,570.0000	97,395.0000	(1.192)	0	0	0
17/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	26,397.0000	26,510.0000	0.428	0	0	0
17/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	74,921.0000	73,821.0000	(1.468)	0	0	0
17/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	88,684.0000	89,327.0000	0.725	0	0	0
17/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	26,961.0000	26,244.0000	(2.659)	0	0	0
17/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	17,350.0000	17,388.0000	0.219	0	0	0
17/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	52,602.0000	52,952.0000	0.665	0	0	0
17/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	17,845.0000	17,275.0000	(3.194)	0	0	0
17/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	39,259.0000	38,395.0000	(2.201)	0	0	0
17/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	109,436.0000	110,218.0000	0.715	0	0	0
17/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	131,303.0000	132,205.0000	0.687	0	0	0
17/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	6,976.0000	6,665.0000	(4.458)	0	0	0
17/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	11,372.0000	10,941.0000	(3.790)	0	0	0
17/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	125,937.0000	124,718.0000	(0.968)	0	0	0
17/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	38,143.0000	38,361.0000	0.572	0	0	0
17/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	55,163.0000	54,168.0000	(1.804)	0	0	0
17/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	156,698.0000	155,459.0000	(0.791)	0	0	0
17/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	10,776.0000	10,770.0000	(0.056)	0	0	0
17/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,441.0000	3,411.0000	(0.872)	0	0	0
17/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	6,295.0000	6,268.0000	(0.429)	0	0	0
17/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	190,448.0000	189,205.0000	(0.653)	0	0	0
17/10/2005	R186	2006/08/03			Bond Future	7.8970	7.8870	(0.127)	0.0000	0.0000	0
17/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	77,650.0000	78,155.0000	0.650	0	0	0
17/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	36,256.0000	35,558.0000	(1.925)	0	0	0
17/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	84,394.0000	83,382.0000	(1.199)	0	0	0
17/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	95,555.0000	96,177.0000	0.651	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
17/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	18,332.0000	17,862.0000	(2.564)	0	0	0
17/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	114,864.0000	115,598.0000	0.639	0	0	0
17/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	26,098.0000	25,516.0000	(2.230)	0	0	0
17/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	35,223.0000	35,415.0000	0.545	0	0	0
17/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	106,989.0000	105,902.0000	(1.016)	0	0	0
17/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	17,566.0000	17,627.0000	0.347	0	0	0
17/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	132,905.0000	131,762.0000	(0.860)	0	0	0
17/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	25,347.0000	25,464.0000	0.462	0	0	0
17/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	61,472.0000	61,863.0000	0.636	0	0	0
17/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	162,006.0000	160,825.0000	(0.729)	0	0	0
17/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	49,174.0000	48,362.0000	(1.651)	0	0	0
17/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	11,689.0000	11,712.0000	0.197	0	0	0
17/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	12,564.0000	12,195.0000	(2.937)	0	0	0
17/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	65,152.0000	64,233.0000	(1.411)	0	0	0
17/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	47,278.0000	47,563.0000	0.603	0	0	0
17/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	135,224.0000	136,060.0000	0.618	0	0	0
17/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	156,282.0000	157,206.0000	0.591	0	0	0
17/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,400.0000	8,121.0000	(3.321)	0	0	0
17/10/2005	R194	2005/11/03			Bond Future	7.7160	7.7060	(0.130)	0.0000	0.0000	0
17/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	838.0000	739.0000	(11.814)	0	0	0
17/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,483.0000	5,170.0000	(5.709)	0	0	0
17/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	3,028.0000	2,942.0000	(2.840)	0	0	0
17/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	2,299.0000	1,999.0000	(13.049)	0	0	0
17/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	27,078.0000	27,292.0000	0.790	0	0	0
17/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
17/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	20,981.0000	20,767.0000	(1.020)	0	0	0
17/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
17/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	26,499.0000	26,284.0000	(0.811)	0	0	0
17/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	15,504.0000	15,287.0000	(1.400)	0	0	0
17/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	32,053.0000	31,838.0000	(0.671)	0	0	0
17/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	10,161.0000	9,916.0000	(2.411)	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
17/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	106.0000	75.0000	(29.245)	0	0	0
17/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	30.0000	14.0000	(53.333)	0	0	0
17/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	16,671.0000	16,870.0000	1.194	0	0	0
17/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	21,880.0000	22,092.0000	0.969	0	0	0
17/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	11,568.0000	11,709.0000	1.219	0	0	0
17/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	6,820.0000	6,852.0000	0.469	0	0	0
17/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	196.0000	123.0000	(37.245)	0	0	0
17/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	752.0000	570.0000	(24.202)	0	0	0
17/10/2005	R194	2006/02/02			Bond Future	7.7960	7.7850	(0.141)	0.0000	0.0000	0
17/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,686.0000	1,679.0000	(0.415)	0	0	0
17/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	30,229.0000	30,018.0000	(0.698)	0	0	0
17/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	12,233.0000	12,014.0000	(1.790)	0	0	0
17/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	16,072.0000	15,852.0000	(1.369)	0	0	0
17/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	650.0000	641.0000	(1.385)	0	0	0
17/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	20,513.0000	20,297.0000	(1.053)	0	0	0
17/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	33.0000	31.0000	(6.061)	0	0	0
17/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	25,295.0000	25,082.0000	(0.842)	0	0	0
17/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	3,339.0000	3,341.0000	0.060	0	0	0
17/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	186.0000	181.0000	(2.688)	0	0	0
17/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	9,040.0000	8,830.0000	(2.323)	0	0	0
17/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,231.0000	1,151.0000	(6.499)	0	0	0
17/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,670.0000	4,501.0000	(3.619)	0	0	0
17/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	691.0000	637.0000	(7.815)	0	0	0
17/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,659.0000	5,678.0000	0.336	0	0	0
17/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	23,466.0000	23,623.0000	0.669	0	0	0
17/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	19,330.0000	19,461.0000	0.678	0	0	0
17/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	2,073.0000	1,962.0000	(5.355)	0	0	0
17/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,543.0000	6,351.0000	(2.934)	0	0	0
17/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	15,469.0000	15,569.0000	0.646	0	0	0
17/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	8,575.0000	8,617.0000	0.490	0	0	0
17/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	11,973.0000	12,040.0000	0.560	0	0	0
17/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,308.0000	3,164.0000	(4.353)	0	0	0
17/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
17/10/2005	R194	2006/05/04			Bond Future	7.8470	7.8350	(0.153)	0.0000	0.0000	0

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17/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,296.0000	1,239.0000	(4.398)	0	0	0
17/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	20,642.0000	20,788.0000	0.707	0	0	0
17/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	8,105.0000	7,943.0000	(1.999)	0	0	0
17/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	2,009.0000	1,932.0000	(3.833)	0	0	0
17/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	6,455.0000	6,497.0000	0.651	0	0	0
17/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,999.0000	2,900.0000	(3.301)	0	0	0
17/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,220.0000	2,225.0000	0.225	0	0	0
17/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	20,304.0000	20,099.0000	(1.010)	0	0	0
17/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,443.0000	1,442.0000	(0.069)	0	0	0
17/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	17,201.0000	17,328.0000	0.738	0	0	0
17/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	900.0000	897.0000	(0.333)	0	0	0
17/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	16,743.0000	16,544.0000	(1.189)	0	0	0
17/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	538.0000	534.0000	(0.743)	0	0	0
17/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	28,147.0000	27,939.0000	(0.739)	0	0	0
17/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,286.0000	3,299.0000	0.396	0	0	0
17/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	24,123.0000	23,916.0000	(0.858)	0	0	0
17/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	4,686.0000	4,712.0000	0.555	0	0	0
17/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	13,494.0000	13,304.0000	(1.408)	0	0	0
17/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	14,014.0000	14,120.0000	0.756	0	0	0
17/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	11,136.0000	11,219.0000	0.745	0	0	0
17/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	4,319.0000	4,198.0000	(2.802)	0	0	0
17/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	8,607.0000	8,669.0000	0.720	0	0	0
17/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	6,012.0000	5,870.0000	(2.362)	0	0	0
17/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	10,604.0000	10,426.0000	(1.679)	0	0	0
17/10/2005	R194	2006/08/03			Bond Future	7.8830	7.8690	(0.178)	0.0000	0.0000	0
17/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	13,391.0000	13,215.0000	(1.314)	0	0	0
17/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,998.0000	4,028.0000	0.750	0	0	0
17/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	16,085.0000	15,900.0000	(1.150)	0	0	0
17/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	8,665.0000	8,737.0000	0.831	0	0	0
17/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	19,019.0000	18,826.0000	(1.015)	0	0	0
17/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,807.0000	8,657.0000	(1.703)	0	0	0
17/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,124.0000	2,137.0000	0.612	0	0	0
17/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	6,843.0000	6,900.0000	0.833	0	0	0
17/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,941.0000	6,807.0000	(1.931)	0	0	0
17/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,290.0000	5,333.0000	0.813	0	0	0

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17/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	10,960.0000	10,796.0000	(1.496)	0	0	0
17/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	10,752.0000	10,841.0000	0.828	0	0	0
17/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	5,359.0000	5,241.0000	(2.202)	0	0	0
17/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,158.0000	2,090.0000	(3.151)	0	0	0
17/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	18,454.0000	18,592.0000	0.748	0	0	0
17/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,991.0000	2,907.0000	(2.808)	0	0	0
17/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	4,049.0000	3,949.0000	(2.470)	0	0	0
17/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	13,094.0000	13,200.0000	0.810	0	0	0
17/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	15,670.0000	15,793.0000	0.785	0	0	0
17/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,950.0000	2,971.0000	0.712	0	0	0
17/10/2005	R201	2005/11/03			Bond Future	8.1600	8.1450	(0.184)	0.0000	0.0000	0
17/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	711.0000	570.0000	(19.831)	0	0	0
17/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	23,603.0000	24,057.0000	1.923	0	0	0
17/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	1,806.0000	1,285.0000	(28.848)	0	0	0
17/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	44,130.0000	43,132.0000	(2.262)	0	0	0
17/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	27,810.0000	26,693.0000	(4.017)	0	0	0
17/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	57.0000	34.0000	(40.351)	0	0	0
17/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	37,903.0000	38,686.0000	2.066	0	0	0
17/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	61,400.0000	60,423.0000	(1.591)	0	0	0
17/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	79,083.0000	78,107.0000	(1.234)	0	0	0
17/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	97,135.0000	96,160.0000	(1.004)	0	0	0
17/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	459.0000	267.0000	(41.830)	0	0	0
17/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	14,289.0000	13,066.0000	(8.559)	0	0	0
17/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	5,744.0000	4,762.0000	(17.096)	0	0	0
17/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	12.0000	4.0000	(66.667)	0	0	0
17/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	11,573.0000	11,565.0000	(0.069)	0	0	0
17/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	3,822.0000	3,574.0000	(6.489)	0	0	0
17/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	99.0000	45.0000	(54.545)	0	0	0
17/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	67,818.0000	68,785.0000	1.426	0	0	0
17/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	52,877.0000	53,799.0000	1.744	0	0	0
17/10/2005	R201	2006/02/02			Bond Future	8.1990	8.1840	(0.183)	0.0000	0.0000	0

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17/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	22,166.0000	22,402.0000	1.065	0	0	0
17/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	18,932.0000	18,214.0000	(3.793)	0	0	0
17/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	97,797.0000	96,837.0000	(0.982)	0	0	0
17/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	36,977.0000	36,075.0000	(2.439)	0	0	0
17/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	512.0000	503.0000	(1.758)	0	0	0
17/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	175.0000	169.0000	(3.429)	0	0	0
17/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	52.0000	50.0000	(3.846)	0	0	0
17/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	26,697.0000	25,875.0000	(3.079)	0	0	0
17/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	13,951.0000	14,082.0000	0.939	0	0	0
17/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	80,471.0000	79,508.0000	(1.197)	0	0	0
17/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	7,928.0000	7,980.0000	0.656	0	0	0
17/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	115,696.0000	114,740.0000	(0.826)	0	0	0
17/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,599.0000	1,588.0000	(0.688)	0	0	0
17/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	49,594.0000	48,646.0000	(1.912)	0	0	0
17/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	3,914.0000	3,920.0000	0.153	0	0	0
17/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	6,242.0000	5,853.0000	(6.232)	0	0	0
17/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	67,830.0000	68,506.0000	0.997	0	0	0
17/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	3,748.0000	3,470.0000	(7.417)	0	0	0
17/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	64,247.0000	63,282.0000	(1.502)	0	0	0
17/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	55,560.0000	56,125.0000	1.017	0	0	0
17/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	43,365.0000	43,828.0000	1.068	0	0	0
17/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	9,106.0000	8,615.0000	(5.392)	0	0	0
17/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	32,103.0000	32,453.0000	1.090	0	0	0
17/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	13,202.0000	12,599.0000	(4.567)	0	0	0
17/10/2005	R201	2006/05/04			Bond Future	8.2320	8.2160	(0.194)	0.0000	0.0000	0
17/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	21,644.0000	21,003.0000	(2.962)	0	0	0
17/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	22,761.0000	23,115.0000	1.555	0	0	0
17/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	64,338.0000	65,127.0000	1.226	0	0	0
17/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	40,991.0000	40,155.0000	(2.039)	0	0	0
17/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	15,839.0000	16,086.0000	1.559	0	0	0
17/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	10,483.0000	10,641.0000	1.507	0	0	0
17/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,533.0000	3,327.0000	(5.831)	0	0	0
17/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	6,571.0000	6,663.0000	1.400	0	0	0
17/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	30,380.0000	29,633.0000	(2.459)	0	0	0
17/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	53,360.0000	52,458.0000	(1.690)	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
17/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	52,295.0000	52,992.0000	1.333	0	0	0
17/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	31,248.0000	31,719.0000	1.507	0	0	0
17/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,983.0000	5,685.0000	(4.981)	0	0	0
17/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	9,631.0000	9,225.0000	(4.216)	0	0	0
17/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	14,773.0000	14,249.0000	(3.547)	0	0	0
17/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	41,169.0000	41,758.0000	1.431	0	0	0
17/10/2005	R201	2006/08/03			Bond Future	8.2590	8.2430	(0.194)	0.0000	0.0000	0
17/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	13,932.0000	14,132.0000	1.436	0	0	0
17/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	45,437.0000	44,665.0000	(1.699)	0	0	0
17/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	35,283.0000	34,587.0000	(1.973)	0	0	0
17/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	19,404.0000	19,680.0000	1.422	0	0	0
17/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	34,092.0000	34,546.0000	1.332	0	0	0
17/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,640.0000	9,305.0000	(3.475)	0	0	0
17/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	13,964.0000	13,540.0000	(3.036)	0	0	0
17/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	57,079.0000	56,244.0000	(1.463)	0	0	0
17/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	19,594.0000	19,077.0000	(2.639)	0	0	0
17/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,439.0000	6,184.0000	(3.960)	0	0	0
17/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	53,387.0000	54,024.0000	1.193	0	0	0
17/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	64,402.0000	65,119.0000	1.113	0	0	0
17/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	9,647.0000	9,785.0000	1.430	0	0	0
17/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	43,224.0000	43,772.0000	1.268	0	0	0
17/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	26,673.0000	26,063.0000	(2.287)	0	0	0
17/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	26,126.0000	26,489.0000	1.389	0	0	0
17/10/2005	R203	2005/11/03			Bond Future	8.1340	8.1240	(0.123)	0.0000	0.0000	0
17/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	14,285.0000	13,200.0000	(7.595)	0	0	0
17/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	13,213.0000	13,161.0000	(0.394)	0	0	0
17/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	4,493.0000	3,684.0000	(18.006)	0	0	0
17/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	4,084.0000	3,756.0000	(8.031)	0	0	0
17/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	30,320.0000	29,398.0000	(3.041)	0	0	0
17/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	27,999.0000	28,469.0000	1.679	0	0	0
17/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	829.0000	543.0000	(34.499)	0	0	0
17/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	715.0000	549.0000	(23.217)	0	0	0
17/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	49,571.0000	48,787.0000	(1.582)	0	0	0
17/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	63.0000	36.0000	(42.857)	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
17/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	69,925.0000	69,167.0000	(1.084)	0	0	0
17/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	45,244.0000	45,957.0000	1.576	0	0	0
17/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
17/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	90,864.0000	90,108.0000	(0.832)	0	0	0
17/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	82.0000	38.0000	(53.659)	0	0	0
17/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
17/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	62,714.0000	63,468.0000	1.202	0	0	0
17/10/2005	R203	2006/02/02			Bond Future	8.1680	8.1570	(0.135)	0.0000	0.0000	0
17/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	13,857.0000	13,935.0000	0.563	0	0	0
17/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	16,453.0000	15,835.0000	(3.756)	0	0	0
17/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	26,456.0000	25,716.0000	(2.797)	0	0	0
17/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	22,527.0000	22,727.0000	0.888	0	0	0
17/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	39,499.0000	38,682.0000	(2.068)	0	0	0
17/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	61,752.0000	62,377.0000	1.012	0	0	0
17/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,348.0000	2,155.0000	(8.220)	0	0	0
17/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	9,421.0000	8,952.0000	(4.978)	0	0	0
17/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	46,996.0000	47,495.0000	1.062	0	0	0
17/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	4,932.0000	4,613.0000	(6.468)	0	0	0
17/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	33,712.0000	34,061.0000	1.035	0	0	0
17/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	7,756.0000	7,758.0000	0.026	0	0	0
17/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	55,277.0000	54,428.0000	(1.536)	0	0	0
17/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	3,908.0000	3,878.0000	(0.768)	0	0	0
17/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	696.0000	674.0000	(3.161)	0	0	0
17/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	92,822.0000	91,980.0000	(0.907)	0	0	0
17/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	73,247.0000	72,396.0000	(1.162)	0	0	0
17/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,755.0000	1,722.0000	(1.880)	0	0	0
17/10/2005	R203	2006/05/04			Bond Future	8.1920	8.1820	(0.122)	0.0000	0.0000	0
17/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	6,513.0000	6,258.0000	(3.915)	0	0	0
17/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	24,091.0000	23,560.0000	(2.204)	0	0	0
17/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,023.0000	5,019.0000	(0.080)	0	0	0
17/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	28,326.0000	28,528.0000	0.713	0	0	0
17/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	16,313.0000	15,873.0000	(2.697)	0	0	0
17/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	38,531.0000	38,825.0000	0.763	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
17/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	63,417.0000	63,895.0000	0.754	0	0	0
17/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	60,841.0000	60,127.0000	(1.174)	0	0	0
17/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	13,299.0000	13,360.0000	0.459	0	0	0
17/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	50,327.0000	50,715.0000	0.771	0	0	0
17/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	77,278.0000	76,542.0000	(0.952)	0	0	0
17/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	8,416.0000	8,436.0000	0.238	0	0	0
17/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	46,373.0000	45,701.0000	(1.449)	0	0	0
17/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	19,900.0000	20,023.0000	0.618	0	0	0
17/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	10,556.0000	10,212.0000	(3.259)	0	0	0
17/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	34,092.0000	33,482.0000	(1.789)	0	0	0
17/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	95,397.0000	94,651.0000	(0.782)	0	0	0
17/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	2,815.0000	2,802.0000	(0.462)	0	0	0
17/10/2005	R203	2006/08/03			Bond Future	8.2110	8.2000	(0.134)	0.0000	0.0000	0
17/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	32,786.0000	33,047.0000	0.796	0	0	0
17/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	29,980.0000	29,447.0000	(1.778)	0	0	0
17/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	24,546.0000	24,736.0000	0.774	0	0	0
17/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	97,951.0000	97,178.0000	(0.789)	0	0	0
17/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	42,443.0000	42,782.0000	0.799	0	0	0
17/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	51,747.0000	51,082.0000	(1.285)	0	0	0
17/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	21,892.0000	21,437.0000	(2.078)	0	0	0
17/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	15,520.0000	15,145.0000	(2.416)	0	0	0
17/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	53,398.0000	53,816.0000	0.783	0	0	0
17/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	5,349.0000	5,370.0000	0.393	0	0	0
17/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	17,763.0000	17,892.0000	0.726	0	0	0
17/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	8,313.0000	8,357.0000	0.529	0	0	0
17/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	39,914.0000	39,310.0000	(1.513)	0	0	0
17/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	80,901.0000	80,152.0000	(0.926)	0	0	0
17/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	65,445.0000	64,732.0000	(1.089)	0	0	0
17/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	12,392.0000	12,472.0000	0.646	0	0	0
17/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	65,466.0000	65,961.0000	0.756	0	0	0
17/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	10,669.0000	10,370.0000	(2.803)	0	0	0
17/10/2005	R204	2005/11/03			Bond Future	8.1280	8.1120	(0.197)	0.0000	0.0000	0
17/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	4,656.0000	3,671.0000	(21.155)	0	0	0
17/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	14,258.0000	14,541.0000	1.985	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
17/10/2005	R204	2006/02/02			Bond Future	8.1570	8.1420	(0.184)	0.0000	0.0000	0
17/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	15,107.0000	15,325.0000	1.443	0	0	0
17/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	27,478.0000	26,523.0000	(3.476)	0	0	0
17/10/2005	R204	2006/05/04			Bond Future	8.1810	8.1650	(0.196)	0.0000	0.0000	0
17/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	35,651.0000	34,751.0000	(2.524)	0	0	0
17/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	21,568.0000	21,902.0000	1.549	0	0	0
17/10/2005	R204	2006/08/03			Bond Future	8.2000	8.1840	(0.195)	0.0000	0.0000	0
17/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	26,564.0000	26,939.0000	1.412	0	0	0
17/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	41,932.0000	41,088.0000	(2.013)	0	0	0
17/10/2005	R207	2005/11/03			Bond Future	8.1090	8.0910	(0.222)	0.0000	0.0000	0
17/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	13,810.0000	12,253.0000	(11.274)	0	0	0
17/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	5,116.0000	4,987.0000	(2.522)	0	0	0
17/10/2005	R207	2006/02/02			Bond Future	8.1340	8.1170	(0.209)	0.0000	0.0000	0
17/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	16,061.0000	16,361.0000	1.868	0	0	0
17/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	26,636.0000	25,604.0000	(3.874)	0	0	0
17/10/2005	R207	2006/05/04			Bond Future	8.1570	8.1390	(0.221)	0.0000	0.0000	0
17/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	22,652.0000	23,071.0000	1.850	0	0	0
17/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	34,913.0000	33,937.0000	(2.796)	0	0	0
17/10/2005	R207	2006/08/03			Bond Future	8.1760	8.1570	(0.232)	0.0000	0.0000	0
17/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	27,763.0000	28,256.0000	1.776	0	0	0
17/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	41,359.0000	40,398.0000	(2.324)	0	0	0

Grand Total: **1,917**