

Derivatives High/Low Report

High/Low for 20/10/2005

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
20/10/2005	GOVI 2005/11/03			jGovi	225.0300	224.8990	(0.058)	0.0000	0.0000	463
20/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	31,167.0000	32,172.0000	3.225	0	0	0
20/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	1,467.0000	1,162.0000	(20.791)	0	0	0
20/10/2005	GOVI 2006/02/02			jGovi	229.0200	228.8840	(0.059)	0.0000	0.0000	0
20/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	46,420.0000	46,948.0000	1.137	0	0	0
20/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	36,620.0000	35,788.0000	(2.272)	0	0	0
20/10/2005	GOVI 2006/05/04			jGovi	233.2250	233.0970	(0.055)	0.0000	0.0000	57
20/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	21,452.0000	21,820.0000	1.715	0	0	0
20/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	53,702.0000	52,790.0000	(1.698)	0	0	0
20/10/2005	GOVI 2006/08/03			jGovi	237.5910	237.4940	(0.041)	0.0000	0.0000	0
20/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	13,820.0000	13,984.0000	1.187	0	0	0
20/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	89,730.0000	88,924.0000	(0.898)	0	0	0
20/10/2005	GOVI 2006/11/02			jGovi	242.1130	242.0690	(0.018)	0.0000	0.0000	0
20/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	8,176.0000	8,203.0000	0.330	0	0	0
20/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	129,306.0000	128,893.0000	(0.319)	0	0	0
20/10/2005	J152 2006/02/28			jSwap	7.1590	7.1560	(0.042)	0.0000	0.0000	0
20/10/2005	J153 2010/08/31			jSwap	7.8910	7.9110	0.253	0.0000	0.0000	0
20/10/2005	J157 2015/09/15			jSwap	8.1570	8.1540	(0.037)	0.0000	0.0000	0

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20/10/2005	J186	2026/12/21			jSwap	7.8060	7.8070	0.013	0.0000	0.0000	0
20/10/2005	J194	2008/02/28			jSwap	7.6660	7.7440	1.017	0.0000	0.0000	0
20/10/2005	J201	2014/12/22			jSwap	8.0870	8.0820	(0.062)	0.0000	0.0000	0
20/10/2005	J203	2017/09/15			jSwap	8.1110	8.1150	0.049	0.0000	0.0000	0
20/10/2005	J204	2018/12/21			jSwap	8.0750	8.0700	(0.062)	0.0000	0.0000	0
20/10/2005	J207	2020/01/15			jSwap	8.0700	8.0590	(0.136)	0.0000	0.0000	0
20/10/2005	JBAR	2005/03/16			jBar	7.0430	7.0430	-	0.0000	0.0000	0
20/10/2005	JFRA	2005/11/03			jFra	7.1130	7.1130	-	0.0000	0.0000	0
20/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	20.0000	18.0000	(10.000)	0	0	0
20/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	356.0000	354.0000	(0.562)	0	0	0
20/10/2005	JFRA	2006/02/02			jFra	7.2890	7.3910	1.399	0.0000	0.0000	0
20/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	550.0000	690.0000	25.455	0	0	0
20/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	455.0000	345.0000	(24.176)	0	0	0
20/10/2005	JFRA	2006/05/04			jFra	7.4700	7.5910	1.620	0.0000	0.0000	0
20/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,605.0000	1,814.0000	13.022	0	0	0
20/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	454.0000	368.0000	(18.943)	0	0	0
20/10/2005	JFRA	2006/08/03			jFra	7.5700	7.7310	2.127	0.0000	0.0000	0
20/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,044.0000	2,316.0000	13.307	0	0	0
20/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	649.0000	528.0000	(18.644)	0	0	0
20/10/2005	JFRA	2006/11/02			jFra	7.6840	7.8290	1.887	0.0000	0.0000	0
20/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,460.0000	2,703.0000	9.878	0	0	0
20/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	786.0000	675.0000	(14.122)	0	0	0

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20/10/2005	JFRA	2007/02/01			jFra	7.8090	7.9380	1.652	0.0000	0.0000	500
20/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,297.0000	1,165.0000	(10.177)	0	0	0
20/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,053.0000	2,236.0000	8.914	0	0	0
20/10/2005	JFRA	2007/05/03			jFra	7.9360	8.0130	0.970	0.0000	0.0000	0
20/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,345.0000	1,268.0000	(5.725)	0	0	0
20/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,411.0000	2,522.0000	4.604	0	0	0
20/10/2005	JFRA	2007/08/02			jFra	8.0520	8.0550	0.037	0.0000	0.0000	0
20/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,719.0000	2,722.0000	0.110	0	0	0
20/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,370.0000	1,366.0000	(0.292)	0	0	0
20/10/2005	JFRA	2007/11/01			jFra	8.1580	8.2050	0.576	0.0000	0.0000	0
20/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,449.0000	1,402.0000	(3.244)	0	0	0
20/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,178.0000	3,254.0000	2.391	0	0	0
20/10/2005	JN02	2005/11/03			jNote	7.6020	7.6950	1.223	0.0000	0.0000	0
20/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,913.0000	4,090.0000	40.405	0	0	0
20/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	1,031.0000	518.0000	(49.758)	0	0	0
20/10/2005	JN02	2006/02/02			jNote	7.7370	7.8360	1.280	0.0000	0.0000	0
20/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	11,008.0000	12,390.0000	12.555	0	0	0
20/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,988.0000	1,550.0000	(22.032)	0	0	0
20/10/2005	JN05	2005/11/03			jNote	8.0270	8.0540	0.336	0.0000	0.0000	0
20/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	3,524.0000	2,906.0000	(17.537)	0	0	0
20/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	4,631.0000	5,120.0000	10.559	0	0	0
20/10/2005	JN05	2006/02/02			jNote	8.1040	8.1330	0.358	0.0000	0.0000	0
20/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	19,789.0000	20,564.0000	3.916	0	0	0
20/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,283.0000	4,891.0000	(7.420)	0	0	0
20/10/2005	JN10	2005/11/03			jNote	8.1960	8.1840	(0.146)	0.0000	0.0000	0
20/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,110.0000	14,302.0000	(5.347)	0	0	0
20/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	1,749.0000	1,767.0000	1.029	0	0	0

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20/10/2005	JN10	2006/02/02			jNote	8.2350	8.2220	(0.158)	0.0000	0.0000	0
20/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	26,316.0000	25,675.0000	(2.436)	0	0	0
20/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	10,341.0000	10,592.0000	2.427	0	0	0
20/10/2005	JROD	2005/10/31			jRod	6.6730	6.6720	(0.015)	0.0000	0.0000	0
20/10/2005	JROD	2005/11/30			jRod	6.7510	6.7490	(0.030)	0.0000	0.0000	0
20/10/2005	JROD	2005/12/30			jRod	6.8750	6.8720	(0.044)	0.0000	0.0000	0
20/10/2005	JROD	2006/01/31			jRod	6.8810	6.8780	(0.044)	0.0000	0.0000	0
20/10/2005	JROD	2006/02/28			jRod	6.9670	6.9630	(0.057)	0.0000	0.0000	0
20/10/2005	JROD	2006/03/31			jRod	7.0720	7.0680	(0.057)	0.0000	0.0000	0
20/10/2005	JROD	2006/04/28			jRod	7.0270	7.0250	(0.028)	0.0000	0.0000	0
20/10/2005	JROD	2006/05/31			jRod	7.1160	7.1130	(0.042)	0.0000	0.0000	0
20/10/2005	JROD	2006/06/30			jRod	7.2020	7.1990	(0.042)	0.0000	0.0000	0
20/10/2005	JROD	2006/07/31			jRod	7.1490	7.1470	(0.028)	0.0000	0.0000	0
20/10/2005	JROD	2006/08/31			jRod	7.2260	7.2240	(0.028)	0.0000	0.0000	0
20/10/2005	R152	2005/11/03			Bond Future	7.1780	7.1760	(0.028)	0.0000	0.0000	0
20/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,335.0000	1,328.0000	(0.524)	0	0	0
20/10/2005	R153	2005/11/03			Bond Future	7.9220	7.9460	0.303	0.0000	0.0000	137
20/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	19,063.0000	20,047.0000	5.162	0	0	0
20/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	35,930.0000	34,868.0000	(2.956)	0	0	0
20/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	219.0000	143.0000	(34.703)	0	0	0
20/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	22.0000	20.0000	(9.091)	0	0	0

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20/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
20/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	41,659.0000	42,720.0000	2.547	0	0	0
20/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	46,482.0000	45,421.0000	(2.283)	0	0	0
20/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	5
20/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	30,193.0000	31,249.0000	3.497	0	0	0
20/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	155.0000	155.0000	-	0	0	0
20/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	25,367.0000	24,307.0000	(4.179)	0	0	0
20/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	843.0000	891.0000	5.694	0	0	5
20/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	56,929.0000	55,868.0000	(1.864)	0	0	0
20/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	15,234.0000	14,222.0000	(6.643)	0	0	0
20/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	3,365.0000	3,631.0000	7.905	0	0	0
20/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,446.0000	10,129.0000	7.231	0	0	0
20/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	1,811.0000	1,433.0000	(20.872)	0	0	0
20/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	6,807.0000	6,012.0000	(11.679)	0	0	0
20/10/2005	R153	2006/02/02			Bond Future	7.9780	8.0050	0.338	0.0000	0.0000	2
20/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	12,800.0000	13,292.0000	3.844	0	0	0
20/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	13,722.0000	13,083.0000	(4.657)	0	0	0
20/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	8,409.0000	7,924.0000	(5.768)	0	0	0
20/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,613.0000	4,284.0000	(7.132)	0	0	0
20/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	24,886.0000	25,690.0000	3.231	0	0	0
20/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	6,152.0000	6,406.0000	4.129	0	0	0
20/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	36,050.0000	35,092.0000	(2.657)	0	0	0
20/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,210.0000	4,385.0000	4.157	0	0	0
20/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	44,791.0000	43,778.0000	(2.262)	0	0	0
20/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	2,875.0000	2,993.0000	4.104	0	0	0
20/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	27,801.0000	26,922.0000	(3.162)	0	0	0
20/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	8,927.0000	9,287.0000	4.033	0	0	0
20/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	53,215.0000	54,315.0000	2.067	0	0	0
20/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,161.0000	1,969.0000	(8.885)	0	0	0
20/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	33,212.0000	34,154.0000	2.836	0	0	0
20/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	823.0000	732.0000	(11.057)	0	0	0
20/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	42,775.0000	43,817.0000	2.436	0	0	0
20/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	239.0000	206.0000	(13.808)	0	0	0

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20/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	20,271.0000	19,498.0000	(3.813)	0	0	0
20/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	18,025.0000	18,672.0000	3.589	0	0	2
20/10/2005	R153	2006/05/04			Bond Future	8.0150	8.0420	0.337	0.0000	0.0000	0
20/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	15,590.0000	16,094.0000	3.233	0	0	0
20/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	14,992.0000	14,422.0000	(3.802)	0	0	0
20/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	4,683.0000	4,426.0000	(5.488)	0	0	0
20/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,698.0000	1,582.0000	(6.832)	0	0	0
20/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	44,191.0000	45,088.0000	2.030	0	0	0
20/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	2,894.0000	2,716.0000	(6.151)	0	0	0
20/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	53,448.0000	54,406.0000	1.792	0	0	0
20/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	35,641.0000	36,458.0000	2.292	0	0	0
20/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,801.0000	1,892.0000	5.053	0	0	0
20/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	21,237.0000	21,853.0000	2.901	0	0	0
20/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	10,628.0000	10,169.0000	(4.319)	0	0	0
20/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	27,947.0000	28,670.0000	2.587	0	0	0
20/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	7,218.0000	6,867.0000	(4.863)	0	0	0
20/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	11,023.0000	11,418.0000	3.583	0	0	0
20/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	26,594.0000	25,815.0000	(2.929)	0	0	0
20/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	20,330.0000	19,651.0000	(3.340)	0	0	0
20/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	7,487.0000	7,782.0000	3.940	0	0	0
20/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,032.0000	3,174.0000	4.683	0	0	0
20/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	41,428.0000	40,496.0000	(2.250)	0	0	0
20/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	49,688.0000	48,705.0000	(1.978)	0	0	0
20/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	33,675.0000	32,811.0000	(2.566)	0	0	0
20/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	4,872.0000	5,082.0000	4.310	0	0	0
20/10/2005	R153	2006/08/03			Bond Future	8.0430	8.0680	0.311	0.0000	0.0000	0
20/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	18,488.0000	18,939.0000	2.439	0	0	0
20/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	16,869.0000	16,379.0000	(2.905)	0	0	0
20/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	12,738.0000	12,328.0000	(3.219)	0	0	0
20/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	23,830.0000	24,360.0000	2.224	0	0	0
20/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	30,009.0000	30,616.0000	2.023	0	0	0
20/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	36,983.0000	37,662.0000	1.836	0	0	0
20/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	9,348.0000	9,015.0000	(3.562)	0	0	0
20/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,654.0000	6,393.0000	(3.922)	0	0	0

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20/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	13,992.0000	14,364.0000	2.659	0	0	0
20/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	10,315.0000	10,612.0000	2.879	0	0	0
20/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,153.0000	5,325.0000	3.338	0	0	0
20/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	27,352.0000	26,709.0000	(2.351)	0	0	0
20/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	40,470.0000	39,702.0000	(1.898)	0	0	0
20/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	33,620.0000	32,910.0000	(2.112)	0	0	0
20/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,397.0000	7,627.0000	3.109	0	0	0
20/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	44,684.0000	45,426.0000	1.661	0	0	0
20/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	21,749.0000	21,180.0000	(2.616)	0	0	0
20/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,587.0000	4,390.0000	(4.295)	0	0	0
20/10/2005	R157	2005/11/03			Bond Future	8.1590	8.1580	(0.012)	8.1800	8.1800	8
20/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	1,553.0000	1,375.0000	(11.462)	0	0	0
20/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	295.0000	238.0000	(19.322)	0	0	0
20/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	47,824.0000	47,849.0000	0.052	0	0	0
20/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	29,260.0000	29,164.0000	(0.328)	0	0	0
20/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	100,271.0000	100,189.0000	(0.082)	0	0	0
20/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	25.0000	18.0000	(28.000)	0	0	0
20/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	55,845.0000	55,756.0000	(0.159)	0	0	0
20/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	529.0000	452.0000	(14.556)	0	0	0
20/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	77,813.0000	77,730.0000	(0.107)	0	0	0
20/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	34,811.0000	34,653.0000	(0.454)	0	0	0
20/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
20/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	85,974.0000	86,056.0000	0.095	0	0	0
20/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	123,206.0000	123,124.0000	(0.067)	0	0	0
20/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	44.0000	32.0000	(27.273)	0	0	0
20/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	66,992.0000	67,062.0000	0.104	0	0	0
20/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	13,545.0000	13,297.0000	(1.831)	0	0	0
20/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	6,074.0000	5,744.0000	(5.433)	0	0	0
20/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	3,859.0000	3,628.0000	(5.986)	0	0	0
20/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	17,048.0000	16,734.0000	(1.842)	0	0	0
20/10/2005	R157	2006/02/02			Bond Future	8.2020	8.2010	(0.012)	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
20/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	85,498.0000	85,496.0000	(0.002)	0	0	0
20/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	4,710.0000	4,628.0000	(1.741)	0	0	0
20/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	7,849.0000	7,740.0000	(1.389)	0	0	0
20/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	69,981.0000	69,952.0000	(0.041)	0	0	0
20/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	102,193.0000	102,098.0000	(0.093)	0	0	0
20/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	54,565.0000	54,515.0000	(0.092)	0	0	0
20/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	46,804.0000	46,653.0000	(0.323)	0	0	0
20/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	81,560.0000	81,448.0000	(0.137)	0	0	0
20/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	4,769.0000	4,716.0000	(1.111)	0	0	0
20/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	62,858.0000	62,725.0000	(0.212)	0	0	0
20/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	9,785.0000	9,714.0000	(0.726)	0	0	0
20/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,966.0000	1,934.0000	(1.628)	0	0	0
20/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	11,468.0000	11,338.0000	(1.134)	0	0	0
20/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	16,629.0000	16,482.0000	(0.884)	0	0	0
20/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	40,302.0000	40,235.0000	(0.166)	0	0	0
20/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	647.0000	632.0000	(2.318)	0	0	0
20/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	33,740.0000	33,579.0000	(0.477)	0	0	0
20/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	17,364.0000	17,284.0000	(0.461)	0	0	0
20/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	27,751.0000	27,672.0000	(0.285)	0	0	250
20/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	23,899.0000	23,740.0000	(0.665)	0	0	250
20/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	221.0000	214.0000	(3.167)	0	0	0
20/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	124,175.0000	124,088.0000	(0.070)	0	0	0
20/10/2005	R157	2006/05/04			Bond Future	8.2330	8.2320	(0.012)	0.0000	0.0000	0
20/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	12,262.0000	12,172.0000	(0.734)	0	0	0
20/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	9,939.0000	9,898.0000	(0.413)	0	0	0
20/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	85,628.0000	85,519.0000	(0.127)	0	0	0
20/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	5,337.0000	5,306.0000	(0.581)	0	0	0
20/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	104,771.0000	104,670.0000	(0.096)	0	0	0
20/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	69,207.0000	69,088.0000	(0.172)	0	0	0
20/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	16,480.0000	16,433.0000	(0.285)	0	0	0
20/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,031.0000	3,007.0000	(0.792)	0	0	0
20/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	25,009.0000	24,959.0000	(0.200)	0	0	0
20/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	55,142.0000	55,017.0000	(0.227)	0	0	0
20/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	15,832.0000	15,731.0000	(0.638)	0	0	0
20/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	74,256.0000	74,234.0000	(0.030)	0	0	0

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20/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	88,977.0000	88,966.0000	(0.012)	0	0	0
20/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	26,379.0000	26,259.0000	(0.455)	0	0	0
20/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	43,474.0000	43,345.0000	(0.297)	0	0	0
20/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	47,121.0000	47,080.0000	(0.087)	0	0	0
20/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	35,295.0000	35,248.0000	(0.133)	0	0	0
20/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	60,194.0000	60,162.0000	(0.053)	0	0	0
20/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	33,961.0000	33,835.0000	(0.371)	0	0	0
20/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	20,425.0000	20,314.0000	(0.543)	0	0	115
20/10/2005	R157	2006/08/03			Bond Future	8.2580	8.2540	(0.048)	0.0000	0.0000	0
20/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	57,063.0000	56,805.0000	(0.452)	0	0	0
20/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	17,340.0000	17,389.0000	0.283	0	0	0
20/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	71,802.0000	71,526.0000	(0.384)	0	0	0
20/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	88,298.0000	88,009.0000	(0.327)	0	0	0
20/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	24,251.0000	24,323.0000	0.297	0	0	0
20/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	11,942.0000	11,973.0000	0.260	0	0	0
20/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	44,228.0000	43,993.0000	(0.531)	0	0	0
20/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,987.0000	7,897.0000	(1.127)	0	0	0
20/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	24,459.0000	24,281.0000	(0.728)	0	0	0
20/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	7,903.0000	7,920.0000	0.215	0	0	0
20/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	81,174.0000	81,390.0000	0.266	0	0	0
20/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	67,251.0000	67,440.0000	0.281	0	0	0
20/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	17,393.0000	17,246.0000	(0.845)	0	0	0
20/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	54,395.0000	54,554.0000	0.292	0	0	0
20/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	42,836.0000	42,964.0000	0.299	0	0	0
20/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	106,352.0000	106,054.0000	(0.280)	0	0	0
20/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	11,982.0000	11,864.0000	(0.985)	0	0	0
20/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,012.0000	5,021.0000	0.180	0	0	0
20/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	33,367.0000	33,159.0000	(0.623)	0	0	0
20/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	32,754.0000	32,853.0000	0.302	0	0	0
20/10/2005	R186	2005/11/03			Bond Future	7.8690	7.8690	-	0.0000	0.0000	0
20/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	22,907.0000	22,501.0000	(1.772)	0	0	0
20/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	45.0000	33.0000	(26.667)	0	0	0
20/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	150,011.0000	150,011.0000	-	0	0	0
20/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	6,952.0000	6,555.0000	(5.711)	0	0	0

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20/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	79,870.0000	79,857.0000	(0.016)	0	0	0
20/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	6,943.0000	6,538.0000	(5.833)	0	0	0
20/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	21,727.0000	21,329.0000	(1.832)	0	0	0
20/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	187,179.0000	187,179.0000	-	0	0	0
20/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	47,117.0000	46,925.0000	(0.407)	0	0	0
20/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	47,660.0000	47,522.0000	(0.290)	0	0	0
20/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	1,539.0000	1,346.0000	(12.541)	0	0	0
20/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	974.0000	836.0000	(14.168)	0	0	0
20/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	114,247.0000	114,247.0000	-	0	0	0
20/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	74,367.0000	74,315.0000	(0.070)	0	0	0
20/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	101,654.0000	101,647.0000	(0.007)	0	0	0
20/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	248.0000	195.0000	(21.371)	0	0	0
20/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	21.0000	14.0000	(33.333)	0	0	0
20/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	128,163.0000	128,163.0000	-	0	0	0
20/10/2005	R186	2006/02/02			Bond Future	7.8860	7.8860	-	0.0000	0.0000	0
20/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	28,678.0000	28,508.0000	(0.593)	0	0	0
20/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	16,229.0000	16,085.0000	(0.887)	0	0	0
20/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	64,101.0000	63,935.0000	(0.259)	0	0	0
20/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	31,106.0000	30,930.0000	(0.566)	0	0	0
20/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	7,877.0000	7,774.0000	(1.308)	0	0	0
20/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	44,897.0000	44,721.0000	(0.392)	0	0	0
20/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	64,700.0000	64,556.0000	(0.223)	0	0	0
20/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	85,433.0000	85,288.0000	(0.170)	0	0	0
20/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	89,268.0000	89,165.0000	(0.115)	0	0	0
20/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	13,811.0000	13,666.0000	(1.050)	0	0	0
20/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	45,439.0000	45,269.0000	(0.374)	0	0	0
20/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	8,150.0000	8,038.0000	(1.374)	0	0	0
20/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	118,680.0000	118,621.0000	(0.050)	0	0	0
20/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	129,962.0000	129,882.0000	(0.062)	0	0	0
20/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	4,572.0000	4,492.0000	(1.750)	0	0	0
20/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	3,106.0000	3,047.0000	(1.900)	0	0	0

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20/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	107,142.0000	107,030.0000	(0.105)	0	0	0
20/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,006.0000	979.0000	(2.684)	0	0	0
20/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	152,086.0000	152,059.0000	(0.018)	0	0	0
20/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	20,864.0000	20,699.0000	(0.791)	0	0	0
20/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	188,192.0000	188,184.0000	(0.004)	0	0	0
20/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	224.0000	216.0000	(3.571)	0	0	0
20/10/2005	R186	2006/05/04			Bond Future	7.8980	7.8980	-	0.0000	0.0000	0
20/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	39,172.0000	39,058.0000	(0.291)	0	0	0
20/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	51,426.0000	51,312.0000	(0.222)	0	0	0
20/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	37,078.0000	36,963.0000	(0.310)	0	0	0
20/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	55,187.0000	55,073.0000	(0.207)	0	0	0
20/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	130,058.0000	130,001.0000	(0.044)	0	0	0
20/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	126,463.0000	126,389.0000	(0.059)	0	0	0
20/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	10,212.0000	10,138.0000	(0.725)	0	0	0
20/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	16,607.0000	16,514.0000	(0.560)	0	0	0
20/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	157,389.0000	157,334.0000	(0.035)	0	0	0
20/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,179.0000	3,142.0000	(1.164)	0	0	0
20/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	6,821.0000	6,764.0000	(0.836)	0	0	0
20/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	191,275.0000	191,238.0000	(0.019)	0	0	0
20/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	98,917.0000	98,824.0000	(0.094)	0	0	0
20/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	5,895.0000	5,840.0000	(0.933)	0	0	0
20/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	75,095.0000	74,988.0000	(0.142)	0	0	0
20/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	25,481.0000	25,374.0000	(0.420)	0	0	0
20/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	108,167.0000	108,093.0000	(0.068)	0	0	0
20/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	17,662.0000	17,571.0000	(0.515)	0	0	0
20/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	11,194.0000	11,119.0000	(0.670)	0	0	0
20/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	68,331.0000	68,226.0000	(0.154)	0	0	0
20/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	26,807.0000	26,701.0000	(0.395)	0	0	0
20/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	87,412.0000	87,320.0000	(0.105)	0	0	0
20/10/2005	R186	2006/08/03			Bond Future	7.9060	7.9040	(0.025)	0.0000	0.0000	0
20/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	84,608.0000	84,369.0000	(0.282)	0	0	0
20/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	49,185.0000	48,984.0000	(0.409)	0	0	0
20/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	16,962.0000	16,944.0000	(0.106)	0	0	0
20/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	60,401.0000	60,440.0000	0.065	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
20/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	107,331.0000	107,080.0000	(0.234)	0	0	0
20/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	24,608.0000	24,597.0000	(0.045)	0	0	0
20/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	76,513.0000	76,577.0000	0.084	0	0	0
20/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	46,297.0000	46,315.0000	0.039	0	0	0
20/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	34,356.0000	34,356.0000	-	0	0	0
20/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	65,254.0000	65,031.0000	(0.342)	0	0	0
20/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	36,202.0000	36,025.0000	(0.489)	0	0	0
20/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	113,668.0000	113,785.0000	0.103	0	0	0
20/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	26,002.0000	25,853.0000	(0.573)	0	0	0
20/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,293.0000	8,218.0000	(0.904)	0	0	0
20/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	162,616.0000	162,356.0000	(0.160)	0	0	0
20/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	94,378.0000	94,468.0000	0.095	0	0	0
20/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	155,092.0000	155,257.0000	0.106	0	0	0
20/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	134,026.0000	134,168.0000	0.106	0	0	0
20/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	18,218.0000	18,095.0000	(0.675)	0	0	0
20/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	12,447.0000	12,349.0000	(0.787)	0	0	0
20/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	11,217.0000	11,198.0000	(0.169)	0	0	0
20/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	133,383.0000	133,125.0000	(0.193)	0	0	0
20/10/2005	R194	2005/11/03			Bond Future	7.7060	7.7920	1.116	0.0000	0.0000	0
20/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	1,853.0000	2,692.0000	45.278	0	0	0
20/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,068.0000	6,571.0000	29.657	0	0	0
20/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	2,796.0000	1,793.0000	(35.873)	0	0	0
20/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	637.0000	297.0000	(53.375)	0	0	0
20/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	20,767.0000	22,609.0000	8.870	0	0	0
20/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	15,286.0000	17,128.0000	12.050	0	0	0
20/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	26,284.0000	28,127.0000	7.012	0	0	0
20/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	31,838.0000	33,681.0000	5.789	0	0	0
20/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	52.0000	15.0000	(71.154)	0	0	0
20/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
20/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	6,757.0000	5,201.0000	(23.028)	0	0	0
20/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	9,893.0000	11,698.0000	18.245	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
20/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	27,292.0000	25,450.0000	(6.749)	0	0	0
20/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	22,092.0000	20,249.0000	(8.342)	0	0	0
20/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	88.0000	150.0000	70.455	0	0	0
20/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	16,864.0000	15,028.0000	(10.887)	0	0	0
20/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	475.0000	761.0000	60.211	0	0	0
20/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	8.0000	15.0000	87.500	0	0	0
20/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	11,674.0000	9,894.0000	(15.248)	0	0	0
20/10/2005	R194	2006/02/02			Bond Future	7.7850	7.8820	1.246	0.0000	0.0000	0
20/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	20,288.0000	22,085.0000	8.857	0	0	0
20/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	3,292.0000	2,662.0000	(19.137)	0	0	0
20/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	11,977.0000	13,451.0000	12.307	0	0	0
20/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	15,831.0000	17,508.0000	10.593	0	0	0
20/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,642.0000	1,256.0000	(23.508)	0	0	0
20/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	172.0000	109.0000	(36.628)	0	0	0
20/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	8,781.0000	10,011.0000	14.008	0	0	0
20/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	620.0000	437.0000	(29.516)	0	0	0
20/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	8,560.0000	7,447.0000	(13.002)	0	0	0
20/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,110.0000	3,665.0000	17.846	0	0	0
20/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	11,986.0000	10,681.0000	(10.888)	0	0	0
20/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	25,080.0000	26,926.0000	7.360	0	0	0
20/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	613.0000	766.0000	24.959	0	0	0
20/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,444.0000	5,190.0000	16.787	0	0	0
20/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,117.0000	1,368.0000	22.471	0	0	0
20/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,918.0000	2,302.0000	20.021	0	0	0
20/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	15,525.0000	14,050.0000	(9.501)	0	0	0
20/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	19,428.0000	17,818.0000	(8.287)	0	0	0
20/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	23,599.0000	21,892.0000	(7.233)	0	0	0
20/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	29.0000	16.0000	(44.828)	0	0	0
20/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,295.0000	7,271.0000	15.504	0	0	0
20/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,623.0000	4,739.0000	(15.721)	0	0	0
20/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	30,017.0000	31,876.0000	6.193	0	0	0
20/10/2005	R194	2006/05/04			Bond Future	7.8310	7.9410	1.405	0.0000	0.0000	0

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20/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	4,141.0000	4,800.0000	15.914	0	0	0
20/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,853.0000	3,356.0000	17.631	0	0	0
20/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	14,140.0000	12,777.0000	(9.639)	0	0	0
20/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	11,230.0000	10,022.0000	(10.757)	0	0	0
20/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	20,827.0000	19,219.0000	(7.721)	0	0	0
20/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,894.0000	2,263.0000	19.483	0	0	0
20/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	5,804.0000	6,633.0000	14.283	0	0	0
20/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,210.0000	1,469.0000	21.405	0	0	0
20/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	17,358.0000	15,860.0000	(8.630)	0	0	0
20/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	8,671.0000	7,633.0000	(11.971)	0	0	0
20/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	23,839.0000	25,521.0000	7.056	0	0	0
20/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	4,703.0000	4,014.0000	(14.650)	0	0	0
20/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	27,864.0000	29,613.0000	6.277	0	0	0
20/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	527.0000	408.0000	(22.581)	0	0	0
20/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	888.0000	702.0000	(20.946)	0	0	0
20/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	10,349.0000	11,526.0000	11.373	0	0	0
20/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,431.0000	1,156.0000	(19.217)	0	0	0
20/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,213.0000	1,822.0000	(17.668)	0	0	0
20/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	13,224.0000	14,561.0000	10.110	0	0	0
20/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	7,871.0000	8,876.0000	12.768	0	0	0
20/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	6,493.0000	5,631.0000	(13.276)	0	0	0
20/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,288.0000	2,757.0000	(16.150)	0	0	0
20/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	16,464.0000	17,941.0000	8.971	0	0	0
20/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	20,020.0000	21,612.0000	7.952	0	0	0
20/10/2005	R194	2006/08/03			Bond Future	7.8630	7.9800	1.488	0.0000	0.0000	0
20/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,740.0000	7,541.0000	11.884	0	0	0
20/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	8,758.0000	7,836.0000	(10.528)	0	0	0
20/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,136.0000	1,804.0000	(15.543)	0	0	0
20/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	18,736.0000	20,128.0000	7.430	0	0	0
20/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,584.0000	9,516.0000	10.857	0	0	0
20/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	6,915.0000	6,123.0000	(11.453)	0	0	0
20/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,972.0000	2,542.0000	(14.468)	0	0	0
20/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	15,812.0000	17,107.0000	8.190	0	0	0
20/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	15,838.0000	14,553.0000	(8.113)	0	0	0
20/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,864.0000	3,304.0000	15.363	0	0	0

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20/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	18,646.0000	17,263.0000	(7.417)	0	0	0
20/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,897.0000	4,448.0000	14.139	0	0	0
20/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	13,237.0000	12,064.0000	(8.862)	0	0	0
20/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,055.0000	2,396.0000	16.594	0	0	0
20/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	10,870.0000	9,819.0000	(9.669)	0	0	0
20/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,033.0000	3,492.0000	(13.414)	0	0	0
20/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	5,182.0000	5,855.0000	12.987	0	0	0
20/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	13,131.0000	14,314.0000	9.009	0	0	0
20/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	10,716.0000	11,777.0000	9.901	0	0	0
20/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,342.0000	4,679.0000	(12.411)	0	0	0
20/10/2005	R201	2005/11/03			Bond Future	8.1530	8.1470	(0.074)	0.0000	0.0000	0
20/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	60,943.0000	60,553.0000	(0.640)	0	0	0
20/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	4,510.0000	4,143.0000	(8.137)	0	0	0
20/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	17.0000	13.0000	(23.529)	0	0	0
20/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	78,628.0000	78,238.0000	(0.496)	0	0	0
20/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	96,680.0000	96,290.0000	(0.403)	0	0	0
20/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	3,035.0000	2,948.0000	(2.867)	0	0	0
20/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	43,635.0000	43,241.0000	(0.903)	0	0	0
20/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	10,794.0000	10,816.0000	0.204	0	0	0
20/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	401.0000	360.0000	(10.224)	0	0	0
20/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	13,047.0000	12,570.0000	(3.656)	0	0	0
20/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	27,044.0000	26,613.0000	(1.594)	0	0	0
20/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	68,263.0000	68,652.0000	0.570	0	0	0
20/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	28.0000	19.0000	(32.143)	0	0	0
20/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	53,261.0000	53,642.0000	0.715	0	0	0
20/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	197.0000	151.0000	(23.350)	0	0	0
20/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	23,351.0000	23,576.0000	0.964	0	0	0
20/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	38,096.0000	38,440.0000	0.903	0	0	0
20/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	1,100.0000	934.0000	(15.091)	0	0	0
20/10/2005	R201	2006/02/02			Bond Future	8.1910	8.1860	(0.061)	0.0000	0.0000	0

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20/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	3,743.0000	3,743.0000	-	0	0	0
20/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	18,230.0000	17,990.0000	(1.317)	0	0	0
20/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	63,631.0000	63,309.0000	(0.506)	0	0	0
20/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,492.0000	1,488.0000	(0.268)	0	0	0
20/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	21,973.0000	22,051.0000	0.355	0	0	0
20/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	48,914.0000	48,597.0000	(0.648)	0	0	0
20/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	79,913.0000	79,591.0000	(0.403)	0	0	0
20/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	8,561.0000	8,398.0000	(1.904)	0	0	0
20/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	12,570.0000	12,368.0000	(1.607)	0	0	0
20/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	3,415.0000	3,325.0000	(2.635)	0	0	0
20/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	68,006.0000	68,233.0000	0.334	0	0	0
20/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	31,979.0000	32,096.0000	0.366	0	0	0
20/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	5,791.0000	5,663.0000	(2.210)	0	0	0
20/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	462.0000	459.0000	(0.649)	0	0	0
20/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	43,330.0000	43,485.0000	0.358	0	0	0
20/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	55,618.0000	55,807.0000	0.340	0	0	0
20/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	97,266.0000	96,945.0000	(0.330)	0	0	0
20/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	115,179.0000	114,860.0000	(0.277)	0	0	0
20/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	7,710.0000	7,725.0000	0.195	0	0	0
20/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	36,250.0000	35,948.0000	(0.833)	0	0	0
20/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	13,724.0000	13,767.0000	0.313	0	0	0
20/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	25,962.0000	25,687.0000	(1.059)	0	0	0
20/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	44.0000	43.0000	(2.273)	0	0	0
20/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	153.0000	150.0000	(1.961)	0	0	0
20/10/2005	R201	2006/05/04			Bond Future	8.2230	8.2170	(0.073)	0.0000	0.0000	0
20/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	22,776.0000	22,916.0000	0.615	0	0	0
20/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	21,099.0000	20,866.0000	(1.104)	0	0	0
20/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	64,688.0000	64,989.0000	0.465	0	0	0
20/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	40,359.0000	40,051.0000	(0.763)	0	0	0
20/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	15,798.0000	15,897.0000	0.627	0	0	0
20/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	10,410.0000	10,475.0000	0.624	0	0	0
20/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,324.0000	3,251.0000	(2.196)	0	0	0
20/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	52,718.0000	52,384.0000	(0.634)	0	0	0
20/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	29,780.0000	29,506.0000	(0.920)	0	0	0
20/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	6,489.0000	6,528.0000	0.601	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
20/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	31,338.0000	31,522.0000	0.587	0	0	0
20/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	52,563.0000	52,830.0000	0.508	0	0	0
20/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,691.0000	5,585.0000	(1.863)	0	0	0
20/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	9,250.0000	9,105.0000	(1.568)	0	0	0
20/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	14,304.0000	14,115.0000	(1.321)	0	0	0
20/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	41,347.0000	41,575.0000	0.551	0	0	0
20/10/2005	R201	2006/08/03			Bond Future	8.2500	8.2400	(0.121)	0.0000	0.0000	0
20/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	34,744.0000	34,348.0000	(1.140)	0	0	0
20/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	13,908.0000	14,069.0000	1.158	0	0	0
20/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	26,179.0000	25,839.0000	(1.299)	0	0	0
20/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	44,866.0000	44,420.0000	(0.994)	0	0	0
20/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	19,412.0000	19,624.0000	1.092	0	0	0
20/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	34,202.0000	34,526.0000	0.947	0	0	0
20/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	26,179.0000	26,446.0000	1.020	0	0	0
20/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	53,628.0000	54,059.0000	0.804	0	0	0
20/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	13,592.0000	13,364.0000	(1.677)	0	0	0
20/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	56,489.0000	55,999.0000	(0.867)	0	0	0
20/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	43,398.0000	43,778.0000	0.876	0	0	0
20/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,199.0000	6,067.0000	(2.129)	0	0	0
20/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,335.0000	9,158.0000	(1.896)	0	0	0
20/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	64,708.0000	65,184.0000	0.736	0	0	0
20/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	9,604.0000	9,722.0000	1.229	0	0	0
20/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	19,157.0000	18,874.0000	(1.477)	0	0	0
20/10/2005	R203	2005/11/03			Bond Future	8.1370	8.1410	0.049	0.0000	0.0000	0
20/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	12,078.0000	11,658.0000	(3.477)	0	0	0
20/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	3,585.0000	3,467.0000	(3.291)	0	0	0
20/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	13,495.0000	13,514.0000	0.141	0	0	0
20/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	3,068.0000	2,784.0000	(9.257)	0	0	0
20/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	27,406.0000	27,052.0000	(1.292)	0	0	0
20/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	464.0000	411.0000	(11.422)	0	0	0
20/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	44,961.0000	44,653.0000	(0.685)	0	0	0
20/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	30,192.0000	30,423.0000	0.765	0	0	0
20/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	360.0000	289.0000	(19.722)	0	0	0
20/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	49,751.0000	50,047.0000	0.595	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
20/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	17.0000	11.0000	(35.294)	0	0	0
20/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	26.0000	20.0000	(23.077)	0	0	0
20/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	91,091.0000	91,393.0000	0.332	0	0	0
20/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	70,149.0000	70,451.0000	0.431	0	0	0
20/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	62,484.0000	62,182.0000	(0.483)	0	0	0
20/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2005	R203	2006/02/02			Bond Future	8.1710	8.1760	0.061	0.0000	0.0000	0
20/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	26,160.0000	26,295.0000	0.516	0	0	0
20/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	13,337.0000	13,101.0000	(1.770)	0	0	0
20/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	21,966.0000	21,670.0000	(1.348)	0	0	0
20/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	16,115.0000	16,191.0000	0.472	0	0	0
20/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	61,359.0000	60,985.0000	(0.610)	0	0	0
20/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,178.0000	2,176.0000	(0.092)	0	0	0
20/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	604.0000	575.0000	(4.801)	0	0	0
20/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	9,104.0000	9,137.0000	0.362	0	0	0
20/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	46,522.0000	46,158.0000	(0.782)	0	0	0
20/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	4,681.0000	4,689.0000	0.171	0	0	0
20/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	33,172.0000	32,833.0000	(1.022)	0	0	0
20/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	39,301.0000	39,503.0000	0.514	0	0	0
20/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	7,335.0000	7,166.0000	(2.304)	0	0	0
20/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	55,204.0000	55,469.0000	0.480	0	0	0
20/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	92,952.0000	93,296.0000	0.370	0	0	0
20/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,576.0000	1,517.0000	(3.744)	0	0	0
20/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	3,612.0000	3,505.0000	(2.962)	0	0	0
20/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	73,291.0000	73,604.0000	0.427	0	0	0
20/10/2005	R203	2006/05/04			Bond Future	8.1950	8.1990	0.049	0.0000	0.0000	0
20/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	6,340.0000	6,349.0000	0.142	0	0	0
20/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	33,897.0000	34,001.0000	0.307	0	0	0
20/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	49,900.0000	49,629.0000	(0.543)	0	0	0
20/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	19,486.0000	19,297.0000	(0.970)	0	0	0
20/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	16,086.0000	16,129.0000	0.267	0	0	0
20/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	38,085.0000	37,835.0000	(0.656)	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
20/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	63,024.0000	62,740.0000	(0.451)	0	0	0
20/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	12,936.0000	12,785.0000	(1.167)	0	0	0
20/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	4,799.0000	4,719.0000	(1.667)	0	0	0
20/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	10,349.0000	10,371.0000	0.213	0	0	0
20/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	46,230.0000	46,371.0000	0.305	0	0	0
20/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	77,275.0000	77,487.0000	0.274	0	0	0
20/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	60,765.0000	60,943.0000	0.293	0	0	0
20/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	8,121.0000	8,006.0000	(1.416)	0	0	0
20/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	95,461.0000	95,700.0000	0.250	0	0	0
20/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	27,883.0000	27,660.0000	(0.800)	0	0	0
20/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	23,868.0000	23,938.0000	0.293	0	0	0
20/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	2,659.0000	2,606.0000	(1.993)	0	0	0
20/10/2005	R203	2006/08/03			Bond Future	8.2140	8.2160	0.024	0.0000	0.0000	0
20/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	5,172.0000	5,123.0000	(0.947)	0	0	0
20/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	39,770.0000	39,798.0000	0.070	0	0	0
20/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	8,085.0000	8,019.0000	(0.816)	0	0	0
20/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	53,012.0000	52,864.0000	(0.279)	0	0	0
20/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	15,350.0000	15,346.0000	(0.026)	0	0	0
20/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	21,717.0000	21,721.0000	0.018	0	0	0
20/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	32,404.0000	32,273.0000	(0.404)	0	0	0
20/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	29,813.0000	29,827.0000	0.047	0	0	0
20/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	42,052.0000	41,911.0000	(0.335)	0	0	0
20/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	51,638.0000	51,682.0000	0.085	0	0	0
20/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	17,439.0000	17,338.0000	(0.579)	0	0	0
20/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	80,889.0000	80,968.0000	0.098	0	0	0
20/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	97,989.0000	98,085.0000	0.098	0	0	0
20/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	12,113.0000	12,030.0000	(0.685)	0	0	0
20/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	24,186.0000	24,070.0000	(0.480)	0	0	0
20/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	65,382.0000	65,444.0000	0.095	0	0	0
20/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	65,096.0000	64,943.0000	(0.235)	0	0	0
20/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	10,515.0000	10,507.0000	(0.076)	0	0	0
20/10/2005	R204	2005/11/03			Bond Future	8.1310	8.1260	(0.061)	0.0000	0.0000	0
20/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	3,698.0000	3,359.0000	(9.167)	0	0	0
20/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	13,062.0000	13,118.0000	0.429	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
20/10/2005	R204	2006/02/02			Bond Future	8.1600	8.1550	(0.061)	0.0000	0.0000	0
20/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	14,552.0000	14,621.0000	0.474	0	0	0
20/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	27,157.0000	26,835.0000	(1.186)	0	0	0
20/10/2005	R204	2006/05/04			Bond Future	8.1840	8.1770	(0.086)	0.0000	0.0000	0
20/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	35,440.0000	35,065.0000	(1.058)	0	0	0
20/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	21,125.0000	21,290.0000	0.781	0	0	0
20/10/2005	R204	2006/08/03			Bond Future	8.2030	8.1940	(0.110)	0.0000	0.0000	0
20/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	26,180.0000	26,427.0000	0.943	0	0	0
20/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	41,775.0000	41,337.0000	(1.048)	0	0	0
20/10/2005	R207	2005/11/03			Bond Future	8.1130	8.1020	(0.136)	0.0000	0.0000	0
20/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	12,948.0000	12,129.0000	(6.325)	0	0	0
20/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	3,937.0000	3,990.0000	1.346	0	0	0
20/10/2005	R207	2006/02/02			Bond Future	8.1390	8.1270	(0.147)	0.0000	0.0000	0
20/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	26,393.0000	25,762.0000	(2.391)	0	0	0
20/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	15,427.0000	15,736.0000	2.003	0	0	0
20/10/2005	R207	2006/05/04			Bond Future	8.1620	8.1490	(0.159)	0.0000	0.0000	0
20/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	22,133.0000	22,511.0000	1.708	0	0	0
20/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	34,780.0000	34,152.0000	(1.806)	0	0	0
20/10/2005	R207	2006/08/03			Bond Future	8.1800	8.1650	(0.183)	0.0000	0.0000	0
20/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	41,238.0000	40,555.0000	(1.656)	0	0	0
20/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	27,335.0000	27,800.0000	1.701	0	0	0

Grand Total: **1,795**