



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 24/10/2005

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
24/10/2005	GOVI 2005/11/03			jGovi	224.5450	224.4060	(0.062)	0.0000	0.0000	463
24/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	722.0000	330.0000	(54.294)	0	0	0
24/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	35,272.0000	36,270.0000	2.829	0	0	0
24/10/2005	GOVI 2006/02/02			jGovi	228.5190	228.3730	(0.064)	0.0000	0.0000	0
24/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	33,920.0000	32,678.0000	(3.662)	0	0	0
24/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	48,730.0000	48,948.0000	0.447	0	0	0
24/10/2005	GOVI 2006/05/04			jGovi	232.7210	232.5780	(0.061)	0.0000	0.0000	57
24/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	23,101.0000	23,378.0000	1.199	0	0	0
24/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	50,311.0000	49,158.0000	(2.292)	0	0	0
24/10/2005	GOVI 2006/08/03			jGovi	237.1220	236.9860	(0.057)	0.0000	0.0000	0
24/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	14,790.0000	14,944.0000	1.041	0	0	0
24/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	86,010.0000	84,804.0000	(1.402)	0	0	0
24/10/2005	GOVI 2006/11/02			jGovi	241.7140	241.5870	(0.053)	0.0000	0.0000	0
24/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	125,807.0000	124,616.0000	(0.947)	0	0	0
24/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	8,667.0000	8,746.0000	0.912	0	0	0
24/10/2005	J152 2006/02/28			jSwap	7.1520	7.1520	-	0.0000	0.0000	0
24/10/2005	J153 2010/08/31			jSwap	7.9340	7.9430	0.113	0.0000	0.0000	0
24/10/2005	J157 2015/09/15			jSwap	8.1820	8.1970	0.183	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2005	J186	2026/12/21			jSwap	7.8410	7.8560	0.191	0.0000	0.0000	0
24/10/2005	J194	2008/02/28			jSwap	7.7860	7.7990	0.167	0.0000	0.0000	0
24/10/2005	J201	2014/12/22			jSwap	8.1140	8.1280	0.173	0.0000	0.0000	0
24/10/2005	J203	2017/09/15			jSwap	8.1450	8.1640	0.233	0.0000	0.0000	0
24/10/2005	J204	2018/12/21			jSwap	8.1030	8.1170	0.173	0.0000	0.0000	0
24/10/2005	J207	2020/01/15			jSwap	8.0930	8.1060	0.161	0.0000	0.0000	0
24/10/2005	JBAR	2005/03/16			jBar	7.0430	7.0430	-	0.0000	0.0000	0
24/10/2005	JFRA	2005/11/03			jFra	7.1040	7.0960	(0.113)	0.0000	0.0000	0
24/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	14.0000	7.0000	(50.000)	0	0	0
24/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	371.0000	383.0000	3.235	0	0	0
24/10/2005	JFRA	2006/02/02			jFra	7.4390	7.4490	0.134	0.0000	0.0000	0
24/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	299.0000	283.0000	(5.351)	0	0	0
24/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	761.0000	771.0000	1.314	0	0	0
24/10/2005	JFRA	2006/05/04			jFra	7.6340	7.6840	0.655	0.0000	0.0000	0
24/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	339.0000	304.0000	(10.324)	0	0	0
24/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,890.0000	1,977.0000	4.603	0	0	0
24/10/2005	JFRA	2006/08/03			jFra	7.8090	7.8520	0.551	0.0000	0.0000	0
24/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,454.0000	2,527.0000	2.975	0	0	0
24/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	475.0000	444.0000	(6.526)	0	0	0
24/10/2005	JFRA	2006/11/02			jFra	7.9090	7.9440	0.443	0.0000	0.0000	0
24/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	618.0000	591.0000	(4.369)	0	0	0
24/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,841.0000	2,898.0000	2.006	0	0	0

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24/10/2005	JFRA	2007/02/01			jFra	8.0010	8.0360	0.437	0.0000	0.0000	500
24/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,103.0000	1,066.0000	(3.354)	0	0	0
24/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,328.0000	2,376.0000	2.062	0	0	0
24/10/2005	JFRA	2007/05/03			jFra	8.0710	8.1310	0.743	0.0000	0.0000	0
24/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,607.0000	2,694.0000	3.337	0	0	0
24/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,212.0000	1,152.0000	(4.950)	0	0	0
24/10/2005	JFRA	2007/08/02			jFra	8.1340	8.2070	0.897	0.0000	0.0000	0
24/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,290.0000	1,220.0000	(5.426)	0	0	0
24/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,839.0000	2,947.0000	3.804	0	0	0
24/10/2005	JFRA	2007/11/01			jFra	8.2690	8.2120	(0.689)	0.0000	0.0000	0
24/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,339.0000	1,389.0000	3.734	0	0	0
24/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,359.0000	3,260.0000	(2.947)	0	0	0
24/10/2005	JN02	2005/11/03			jNote	7.7490	7.7850	0.465	0.0000	0.0000	0
24/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,866.0000	5,359.0000	10.132	0	0	0
24/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	305.0000	134.0000	(56.066)	0	0	0
24/10/2005	JN02	2006/02/02			jNote	7.9000	7.9310	0.392	0.0000	0.0000	0
24/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,314.0000	13,727.0000	3.102	0	0	0
24/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,303.0000	1,155.0000	(11.358)	0	0	0
24/10/2005	JN05	2005/11/03			jNote	8.0940	8.1160	0.272	0.0000	0.0000	0
24/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,002.0000	6,207.0000	3.416	0	0	0
24/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	2,152.0000	1,458.0000	(32.249)	0	0	0
24/10/2005	JN05	2006/02/02			jNote	8.1720	8.1950	0.281	0.0000	0.0000	0
24/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	4,408.0000	4,036.0000	(8.439)	0	0	0
24/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	21,655.0000	22,212.0000	2.572	0	0	0
24/10/2005	JN10	2005/11/03			jNote	8.2120	8.2340	0.268	0.0000	0.0000	0
24/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,691.0000	16,576.0000	5.640	0	0	0
24/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	1,268.0000	672.0000	(47.003)	0	0	0

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24/10/2005	JN10	2006/02/02			jNote	8.2530	8.2750	0.267	0.0000	0.0000	0
24/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	9,765.0000	9,033.0000	(7.496)	0	0	0
24/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	26,930.0000	27,671.0000	2.752	0	0	0
24/10/2005	JROD	2005/10/31			jRod	6.5260	6.6690	2.191	0.0000	0.0000	0
24/10/2005	JROD	2005/11/30			jRod	6.5970	6.7370	2.122	0.0000	0.0000	0
24/10/2005	JROD	2005/12/30			jRod	6.7160	6.8550	2.070	0.0000	0.0000	0
24/10/2005	JROD	2006/01/31			jRod	6.7990	6.8680	1.015	0.0000	0.0000	0
24/10/2005	JROD	2006/02/28			jRod	6.8830	6.9530	1.017	0.0000	0.0000	0
24/10/2005	JROD	2006/03/31			jRod	6.9930	7.0620	0.987	0.0000	0.0000	0
24/10/2005	JROD	2006/04/28			jRod	6.9780	7.0250	0.674	0.0000	0.0000	0
24/10/2005	JROD	2006/05/31			jRod	7.0680	7.1200	0.736	0.0000	0.0000	0
24/10/2005	JROD	2006/06/30			jRod	7.1540	7.2120	0.811	0.0000	0.0000	0
24/10/2005	JROD	2006/07/31			jRod	7.1120	7.1620	0.703	0.0000	0.0000	0
24/10/2005	JROD	2006/08/31			jRod	7.1870	7.2450	0.807	0.0000	0.0000	0
24/10/2005	R152	2005/11/03			Bond Future	7.1650	7.1620	(0.042)	0.0000	0.0000	0
24/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,294.0000	1,285.0000	(0.696)	0	0	0
24/10/2005	R153	2005/11/03			Bond Future	7.9710	7.9800	0.113	7.9800	7.9800	138
24/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,892.0000	10,893.0000	0.009	0	0	0
24/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	5,220.0000	4,448.0000	(14.789)	0	0	0
24/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	13,176.0000	12,506.0000	(5.085)	0	0	0
24/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	1,092.0000	697.0000	(36.172)	0	0	0

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24/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	949.0000	676.0000	(28.767)	0	0	5
24/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	3,942.0000	3,567.0000	(9.513)	0	0	0
24/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	54,765.0000	54,368.0000	(0.725)	0	0	0
24/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	21,095.0000	21,435.0000	1.612	0	0	0
24/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	33,763.0000	33,352.0000	(1.217)	0	0	0
24/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	87.0000	31.0000	(64.368)	0	0	0
24/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	32,350.0000	32,745.0000	1.221	0	0	0
24/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	19.0000	5.0000	(73.684)	0	0	0
24/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	43,823.0000	44,220.0000	0.906	0	0	0
24/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	44,317.0000	43,919.0000	(0.898)	0	0	0
24/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	5
24/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	156.0000	76.0000	(51.282)	0	0	0
24/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	23,204.0000	22,727.0000	(2.056)	0	0	0
24/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
24/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R153	2006/02/02			Bond Future	8.0320	8.0420	0.125	0.0000	0.0000	2
24/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	12,459.0000	12,065.0000	(3.162)	0	0	0
24/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	13,799.0000	13,824.0000	0.181	0	0	0
24/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	7,456.0000	7,140.0000	(4.238)	0	0	0
24/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	19,335.0000	19,437.0000	0.528	0	0	2
24/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	650.0000	584.0000	(10.154)	0	0	0
24/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	35,106.0000	35,388.0000	0.803	0	0	0
24/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	1,791.0000	1,654.0000	(7.649)	0	0	0
24/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	44,865.0000	45,218.0000	0.787	0	0	0
24/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	177.0000	153.0000	(13.559)	0	0	0
24/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	18,739.0000	18,292.0000	(2.385)	0	0	0
24/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,116.0000	3,045.0000	(2.279)	0	0	0
24/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	42,770.0000	42,280.0000	(1.146)	0	0	0
24/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,567.0000	4,496.0000	(1.555)	0	0	0
24/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	34,143.0000	33,654.0000	(1.432)	0	0	0
24/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	6,669.0000	6,610.0000	(0.885)	0	0	0
24/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	55,417.0000	55,811.0000	0.711	0	0	0
24/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	9,658.0000	9,630.0000	(0.290)	0	0	0
24/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	26,054.0000	25,577.0000	(1.831)	0	0	0

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24/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	26,508.0000	26,700.0000	0.724	0	0	0
24/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	3,971.0000	3,745.0000	(5.691)	0	0	0
24/10/2005	R153	2006/05/04			Bond Future	8.0720	8.0820	0.124	0.0000	0.0000	0
24/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	13,808.0000	13,503.0000	(2.209)	0	0	0
24/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	18,915.0000	18,571.0000	(1.819)	0	0	0
24/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	16,672.0000	16,763.0000	0.546	0	0	0
24/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	11,874.0000	11,926.0000	0.438	12,370	12,370	20
24/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	37,380.0000	37,618.0000	0.637	0	0	0
24/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	47,620.0000	47,212.0000	(0.857)	0	0	0
24/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	4,156.0000	3,996.0000	(3.850)	0	0	0
24/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	46,094.0000	46,376.0000	0.612	0	0	0
24/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	6,493.0000	6,284.0000	(3.219)	0	0	0
24/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	9,679.0000	9,420.0000	(2.676)	0	0	0
24/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	29,488.0000	29,676.0000	0.638	0	0	0
24/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	2,531.0000	2,416.0000	(4.544)	0	0	0
24/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	55,478.0000	55,797.0000	0.575	0	0	0
24/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,462.0000	1,384.0000	(5.335)	0	0	0
24/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,341.0000	3,333.0000	(0.239)	0	0	0
24/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	39,471.0000	39,066.0000	(1.026)	0	0	0
24/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	5,328.0000	5,331.0000	0.056	0	0	0
24/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	31,865.0000	31,471.0000	(1.236)	0	0	0
24/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	8,125.0000	8,148.0000	0.283	0	0	0
24/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,999.0000	1,988.0000	(0.550)	0	0	0
24/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	22,554.0000	22,693.0000	0.616	0	0	0
24/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	24,966.0000	24,592.0000	(1.498)	0	0	0
24/10/2005	R153	2006/08/03			Bond Future	8.0980	8.1080	0.123	0.0000	0.0000	0
24/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	19,495.0000	19,601.0000	0.544	0	0	0
24/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	15,809.0000	15,539.0000	(1.708)	0	0	0
24/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	31,360.0000	31,538.0000	0.568	0	0	0
24/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	11,854.0000	11,619.0000	(1.982)	0	0	0
24/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	8,632.0000	8,435.0000	(2.282)	0	0	0
24/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,095.0000	5,934.0000	(2.642)	0	0	0
24/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	38,491.0000	38,705.0000	0.556	0	0	0
24/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	25,012.0000	25,153.0000	0.564	0	0	0

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24/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	20,514.0000	20,214.0000	(1.462)	0	0	0
24/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	14,825.0000	14,900.0000	0.506	0	0	0
24/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	38,793.0000	38,431.0000	(0.933)	0	0	0
24/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,916.0000	7,944.0000	0.354	0	0	0
24/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	32,072.0000	31,725.0000	(1.082)	0	0	0
24/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	10,983.0000	11,032.0000	0.446	0	0	0
24/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	25,953.0000	25,626.0000	(1.260)	0	0	0
24/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	46,329.0000	46,578.0000	0.537	0	0	0
24/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,543.0000	5,557.0000	0.253	0	0	0
24/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,165.0000	4,039.0000	(3.025)	0	0	0
24/10/2005	R157	2005/11/03			Bond Future	8.1880	8.2020	0.171	0.0000	0.0000	8
24/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	6,380.0000	5,809.0000	(8.950)	0	0	0
24/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
24/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	125,593.0000	126,743.0000	0.916	0	0	0
24/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	31.0000	9.0000	(70.968)	0	0	0
24/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	83,586.0000	82,434.0000	(1.378)	0	0	0
24/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	2,754.0000	1,790.0000	(35.004)	0	0	0
24/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	11,463.0000	9,743.0000	(15.005)	0	0	0
24/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	18,330.0000	18,516.0000	1.015	0	0	0
24/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	64,591.0000	63,420.0000	(1.813)	0	0	0
24/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	247.0000	121.0000	(51.012)	0	0	0
24/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	1,503.0000	1,078.0000	(28.277)	0	0	0
24/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	102,658.0000	103,808.0000	1.120	0	0	0
24/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	45,389.0000	44,113.0000	(2.811)	0	0	0
24/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	276.0000	103.0000	(62.681)	0	0	0
24/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	26,823.0000	25,247.0000	(5.876)	0	0	0
24/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	36,946.0000	37,923.0000	2.644	0	0	0
24/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	58,215.0000	59,358.0000	1.963	0	0	0
24/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	80,200.0000	81,350.0000	1.434	0	0	0
24/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	8.0000	1.0000	(87.500)	0	0	0
24/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R157	2006/02/02			Bond Future	8.2330	8.2480	0.182	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
24/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	104,575.0000	105,701.0000	1.077	0	0	0
24/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	539.0000	463.0000	(14.100)	0	0	0
24/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	24,837.0000	25,051.0000	0.862	0	0	250
24/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	26,199.0000	25,211.0000	(3.771)	0	0	250
24/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	178.0000	148.0000	(16.854)	0	0	0
24/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	4,881.0000	4,812.0000	(1.414)	0	0	0
24/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	67,777.0000	66,517.0000	(1.859)	0	0	0
24/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	8,135.0000	8,077.0000	(0.713)	0	0	0
24/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	83,786.0000	84,801.0000	1.211	0	0	0
24/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,702.0000	1,515.0000	(10.987)	0	0	0
24/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	4,253.0000	3,893.0000	(8.465)	0	0	0
24/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	64,831.0000	65,673.0000	1.299	0	0	0
24/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	38,468.0000	37,342.0000	(2.927)	0	0	0
24/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	11,908.0000	11,897.0000	(0.092)	0	0	0
24/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	52,515.0000	51,302.0000	(2.310)	0	0	0
24/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	17,285.0000	17,361.0000	0.440	0	0	0
24/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	83,179.0000	81,909.0000	(1.527)	0	0	0
24/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	126,622.0000	127,794.0000	0.926	0	0	0
24/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	48,445.0000	49,070.0000	1.290	0	0	0
24/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	8,936.0000	8,359.0000	(6.457)	0	0	0
24/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	16,154.0000	15,357.0000	(4.934)	0	0	0
24/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	35,019.0000	35,424.0000	1.157	0	0	0
24/10/2005	R157	2006/05/04			Bond Future	8.2650	8.2810	0.194	0.0000	0.0000	0
24/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	4,898.0000	4,609.0000	(5.900)	0	0	0
24/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	21,070.0000	21,224.0000	0.731	0	0	115
24/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	58,330.0000	57,233.0000	(1.881)	0	0	0
24/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	33,831.0000	32,934.0000	(2.651)	0	0	0
24/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	35,007.0000	35,362.0000	1.014	0	0	0
24/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	56,703.0000	57,351.0000	1.143	0	0	0
24/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	15,532.0000	14,928.0000	(3.889)	0	0	0
24/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	71,035.0000	71,845.0000	1.140	0	0	0
24/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	9,258.0000	8,816.0000	(4.774)	0	0	0
24/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	87,698.0000	88,662.0000	1.099	0	0	0
24/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	23,793.0000	23,033.0000	(3.194)	0	0	0
24/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	106,999.0000	108,063.0000	0.994	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
24/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	44,767.0000	45,259.0000	1.099	0	0	0
24/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	27,207.0000	27,449.0000	0.889	0	0	0
24/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	12,641.0000	12,683.0000	0.332	0	0	0
24/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	86,846.0000	85,636.0000	(1.393)	0	0	0
24/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	16,329.0000	16,417.0000	0.539	0	0	0
24/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	72,244.0000	71,080.0000	(1.611)	0	0	0
24/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	45,440.0000	44,430.0000	(2.223)	0	0	0
24/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	2,749.0000	2,561.0000	(6.839)	0	0	0
24/10/2005	R157	2006/08/03			Bond Future	8.2880	8.3040	0.193	0.0000	0.0000	0
24/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	23,194.0000	22,534.0000	(2.846)	0	0	0
24/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	45,468.0000	46,031.0000	1.238	0	0	0
24/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	31,483.0000	30,705.0000	(2.471)	0	0	0
24/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	58,513.0000	59,197.0000	1.169	0	0	0
24/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	73,447.0000	74,247.0000	1.089	0	0	0
24/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	16,493.0000	15,954.0000	(3.268)	0	0	0
24/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	41,358.0000	40,472.0000	(2.142)	0	0	0
24/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	34,393.0000	34,838.0000	1.294	0	0	0
24/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	25,278.0000	25,615.0000	1.333	0	0	0
24/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	52,728.0000	51,748.0000	(1.859)	0	0	0
24/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	79,210.0000	78,095.0000	(1.408)	0	0	0
24/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	12,449.0000	12,616.0000	1.341	0	0	0
24/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	65,421.0000	64,365.0000	(1.614)	0	0	0
24/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	8,319.0000	8,428.0000	1.310	0	0	0
24/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	18,024.0000	18,267.0000	1.348	0	0	0
24/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	11,291.0000	10,868.0000	(3.746)	0	0	0
24/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	90,115.0000	91,020.0000	1.004	0	0	0
24/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	7,422.0000	7,105.0000	(4.271)	0	0	0
24/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	108,311.0000	109,307.0000	0.920	0	0	0
24/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	4,674.0000	4,447.0000	(4.857)	0	0	0
24/10/2005	R186	2005/11/03			Bond Future	7.9040	7.9180	0.177	0.0000	0.0000	0
24/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	19,187.0000	16,643.0000	(13.259)	0	0	0
24/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	23,958.0000	24,088.0000	0.543	0	0	0
24/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	7,519.0000	6,687.0000	(11.065)	0	0	0
24/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	123,867.0000	122,154.0000	(1.383)	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
24/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	4,888.0000	3,306.0000	(32.365)	0	0	0
24/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	14.0000	3.0000	(78.571)	0	0	0
24/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	97,351.0000	95,629.0000	(1.769)	0	0	0
24/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	70,037.0000	68,207.0000	(2.613)	0	0	0
24/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	13.0000	2.0000	(84.615)	0	0	0
24/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	213.0000	95.0000	(55.399)	0	0	0
24/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	191,474.0000	193,186.0000	0.894	0	0	0
24/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	84,133.0000	85,834.0000	2.022	0	0	0
24/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	42,818.0000	40,610.0000	(5.157)	0	0	0
24/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	51,473.0000	52,886.0000	2.745	0	0	0
24/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	154,306.0000	156,018.0000	1.109	0	0	0
24/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	118,542.0000	120,254.0000	1.444	0	0	0
24/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	491.0000	192.0000	(60.896)	0	0	0
24/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	1,535.0000	1,039.0000	(32.313)	0	0	0
24/10/2005	R186	2006/02/02			Bond Future	7.9220	7.9380	0.202	0.0000	0.0000	0
24/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	4,824.0000	4,759.0000	(1.347)	0	0	0
24/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	2,635.0000	2,334.0000	(11.423)	0	0	0
24/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	156,279.0000	158,097.0000	1.163	0	0	0
24/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	172.0000	140.0000	(18.605)	0	0	0
24/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	192,521.0000	194,427.0000	0.990	0	0	0
24/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	818.0000	698.0000	(14.670)	0	0	0
24/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	122,589.0000	124,228.0000	1.337	0	0	0
24/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	92,695.0000	94,037.0000	1.448	0	0	0
24/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	60,794.0000	58,984.0000	(2.977)	0	0	0
24/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	47,593.0000	48,217.0000	1.311	0	0	0
24/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	125,834.0000	123,830.0000	(1.593)	0	0	0
24/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	8,588.0000	8,539.0000	(0.571)	0	0	0
24/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	26,451.0000	25,137.0000	(4.968)	0	0	0
24/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	6,924.0000	6,326.0000	(8.637)	0	0	0
24/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	103,200.0000	101,211.0000	(1.927)	0	0	0
24/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	81,764.0000	79,830.0000	(2.365)	0	0	0

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24/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	21,937.0000	22,067.0000	0.593	0	0	0
24/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	14,522.0000	14,528.0000	0.041	0	0	0
24/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	14,658.0000	13,699.0000	(6.543)	0	0	0
24/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	42,074.0000	40,469.0000	(3.815)	0	0	0
24/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	67,509.0000	68,490.0000	1.453	0	0	0
24/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	32,663.0000	32,997.0000	1.023	0	0	0
24/10/2005	R186	2006/05/04			Bond Future	7.9350	7.9500	0.189	0.0000	0.0000	0
24/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	48,729.0000	47,408.0000	(2.711)	0	0	0
24/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,825.0000	2,618.0000	(7.327)	0	0	0
24/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	40,942.0000	41,424.0000	1.177	0	0	0
24/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	34,857.0000	33,731.0000	(3.230)	0	0	0
24/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	57,433.0000	58,111.0000	1.181	0	0	0
24/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	195,388.0000	196,985.0000	0.817	0	0	0
24/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	7,247.0000	7,295.0000	0.662	0	0	0
24/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	102,094.0000	103,201.0000	1.084	0	0	0
24/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	15,318.0000	14,621.0000	(4.550)	0	0	0
24/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	23,741.0000	22,830.0000	(3.837)	0	0	0
24/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	130,031.0000	131,336.0000	1.004	0	0	0
24/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	161,271.0000	162,740.0000	0.911	0	0	0
24/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	9,314.0000	8,815.0000	(5.358)	0	0	0
24/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	77,821.0000	78,714.0000	1.148	0	0	0
24/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	5,311.0000	4,977.0000	(6.289)	0	0	0
24/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	104,355.0000	102,655.0000	(1.629)	0	0	0
24/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	65,197.0000	63,711.0000	(2.279)	0	0	0
24/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	11,848.0000	11,951.0000	0.869	0	0	0
24/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	18,618.0000	18,810.0000	1.031	0	0	0
24/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	28,139.0000	28,456.0000	1.127	0	0	0
24/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	83,902.0000	82,290.0000	(1.921)	0	0	0
24/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	126,018.0000	124,262.0000	(1.393)	0	0	0
24/10/2005	R186	2006/08/03			Bond Future	7.9420	7.9570	0.189	0.0000	0.0000	0
24/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	67,391.0000	68,089.0000	1.036	0	0	0
24/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	44,121.0000	43,028.0000	(2.477)	0	0	0
24/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	50,947.0000	51,487.0000	1.060	0	0	0
24/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	57,849.0000	56,599.0000	(2.161)	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
24/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	87,127.0000	87,994.0000	0.995	0	0	0
24/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	32,560.0000	31,637.0000	(2.835)	0	0	0
24/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	110,218.0000	111,257.0000	0.943	0	0	0
24/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	23,181.0000	22,429.0000	(3.244)	0	0	0
24/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	136,607.0000	137,810.0000	0.881	0	0	0
24/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	37,610.0000	38,012.0000	1.069	0	0	0
24/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	15,873.0000	15,285.0000	(3.704)	0	0	0
24/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	91,156.0000	89,651.0000	(1.651)	0	0	0
24/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	110,176.0000	108,578.0000	(1.450)	0	0	0
24/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,716.0000	8,791.0000	0.860	0	0	0
24/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	151,202.0000	149,486.0000	(1.135)	0	0	0
24/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	13,046.0000	13,170.0000	0.950	0	0	0
24/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	130,311.0000	128,644.0000	(1.279)	0	0	0
24/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	19,039.0000	19,232.0000	1.014	0	0	0
24/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	27,095.0000	27,380.0000	1.052	0	0	0
24/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	166,134.0000	167,485.0000	0.813	0	0	0
24/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	73,608.0000	72,219.0000	(1.887)	0	0	0
24/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	10,421.0000	9,982.0000	(4.213)	0	0	0
24/10/2005	R194	2005/11/03			Bond Future	7.8370	7.8510	0.179	0.0000	0.0000	0
24/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	4,407.0000	3,959.0000	(10.166)	0	0	0
24/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
24/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	12,651.0000	12,946.0000	2.332	0	0	0
24/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	930.0000	781.0000	(16.022)	0	0	0
24/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	8,964.0000	8,595.0000	(4.116)	0	0	0
24/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	18,091.0000	18,390.0000	1.653	0	0	0
24/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	14,068.0000	13,758.0000	(2.204)	0	0	0
24/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	183.0000	113.0000	(38.251)	0	0	0
24/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	23,572.0000	23,871.0000	1.268	0	0	0
24/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	19,287.0000	18,987.0000	(1.555)	0	0	0
24/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	29,090.0000	29,389.0000	1.028	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
24/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	34,644.0000	34,943.0000	0.863	0	0	0
24/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	173.0000	81.0000	(53.179)	0	0	0
24/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	18.0000	7.0000	(61.111)	0	0	0
24/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,409.0000	7,616.0000	2.794	0	0	0
24/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	1,329.0000	985.0000	(25.884)	0	0	0
24/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	3,191.0000	3,146.0000	(1.410)	0	0	0
24/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	24,487.0000	24,188.0000	(1.221)	0	0	0
24/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R194	2006/02/02			Bond Future	7.9350	7.9520	0.214	0.0000	0.0000	0
24/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	6,862.0000	6,599.0000	(3.833)	0	0	0
24/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,070.0000	975.0000	(8.879)	0	0	0
24/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	14,279.0000	14,510.0000	1.618	0	0	0
24/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	4,284.0000	4,071.0000	(4.972)	0	0	0
24/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,984.0000	4,011.0000	0.678	0	0	0
24/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	13,259.0000	12,940.0000	(2.406)	0	0	0
24/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	7,831.0000	7,942.0000	1.417	0	0	0
24/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	5,620.0000	5,682.0000	1.103	0	0	0
24/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	2,525.0000	2,531.0000	0.238	0	0	0
24/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	16,950.0000	16,620.0000	(1.947)	0	0	0
24/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,514.0000	1,509.0000	(0.330)	0	0	0
24/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	10,709.0000	10,879.0000	1.587	0	0	0
24/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	856.0000	846.0000	(1.168)	0	0	0
24/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	20,967.0000	20,633.0000	(1.593)	0	0	0
24/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,346.0000	2,191.0000	(6.607)	0	0	0
24/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	9,986.0000	9,688.0000	(2.984)	0	0	0
24/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	354.0000	311.0000	(12.147)	0	0	0
24/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	18,439.0000	18,721.0000	1.529	0	0	0
24/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	32,890.0000	33,214.0000	0.985	0	0	0
24/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	27,936.0000	28,258.0000	1.153	0	0	0
24/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	23,073.0000	23,384.0000	1.348	0	0	0
24/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
24/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	83.0000	69.0000	(16.867)	0	0	0
24/10/2005	R194	2006/05/04			Bond Future	8.0020	8.0200	0.225	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,626.0000	1,643.0000	1.046	0	0	0
24/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	18,343.0000	18,055.0000	(1.570)	0	0	0
24/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	15,048.0000	14,773.0000	(1.827)	0	0	0
24/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	22,509.0000	22,752.0000	1.080	0	0	0
24/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,018.0000	957.0000	(5.992)	0	0	0
24/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,625.0000	1,539.0000	(5.292)	0	0	0
24/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	26,463.0000	26,726.0000	0.994	0	0	0
24/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	351.0000	323.0000	(7.977)	0	0	0
24/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	2,485.0000	2,515.0000	1.207	0	0	0
24/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	30,589.0000	30,866.0000	0.906	0	0	0
24/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	18,777.0000	18,995.0000	1.161	0	0	0
24/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	611.0000	569.0000	(6.874)	0	0	0
24/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,486.0000	2,372.0000	(4.586)	0	0	0
24/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	3,656.0000	3,703.0000	1.286	0	0	0
24/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	12,042.0000	11,785.0000	(2.134)	0	0	0
24/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	5,179.0000	5,003.0000	(3.398)	0	0	0
24/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	9,376.0000	9,142.0000	(2.496)	0	0	0
24/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	9,458.0000	9,586.0000	1.353	0	0	0
24/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	5,188.0000	5,259.0000	1.369	0	0	0
24/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	15,323.0000	15,514.0000	1.246	0	0	0
24/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	12,202.0000	12,362.0000	1.311	0	0	0
24/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	3,656.0000	3,511.0000	(3.966)	0	0	0
24/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	7,084.0000	6,877.0000	(2.922)	0	0	0
24/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	7,117.0000	7,215.0000	1.377	0	0	0
24/10/2005	R194	2006/08/03			Bond Future	8.0490	8.0670	0.224	0.0000	0.0000	0
24/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,194.0000	3,089.0000	(3.287)	0	0	0
24/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	17,887.0000	18,067.0000	1.006	0	0	0
24/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,624.0000	1,558.0000	(4.064)	0	0	0
24/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	20,964.0000	21,162.0000	0.944	0	0	0
24/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	15,032.0000	15,191.0000	1.058	0	0	0
24/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,308.0000	2,223.0000	(3.683)	0	0	0
24/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	4,311.0000	4,185.0000	(2.923)	0	0	0
24/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	4,793.0000	4,851.0000	1.210	0	0	0
24/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	6,273.0000	6,349.0000	1.212	0	0	0
24/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,613.0000	2,644.0000	1.186	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
24/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	16,465.0000	16,231.0000	(1.421)	0	0	0
24/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	3,581.0000	3,624.0000	1.201	0	0	0
24/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	13,816.0000	13,594.0000	(1.607)	0	0	0
24/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	11,394.0000	11,188.0000	(1.808)	0	0	0
24/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	9,222.0000	9,034.0000	(2.039)	0	0	0
24/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	5,680.0000	5,532.0000	(2.606)	0	0	0
24/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	12,425.0000	12,563.0000	1.111	0	0	0
24/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	10,088.0000	10,205.0000	1.160	0	0	0
24/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	8,036.0000	8,132.0000	1.195	0	0	0
24/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	7,316.0000	7,147.0000	(2.310)	0	0	0
24/10/2005	R201	2005/11/03			Bond Future	8.1820	8.1970	0.183	0.0000	0.0000	0
24/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	80,512.0000	81,484.0000	1.207	0	0	0
24/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	4,745.0000	4,333.0000	(8.683)	0	0	0
24/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	98,564.0000	99,536.0000	0.986	0	0	0
24/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	62,827.0000	63,800.0000	1.549	0	0	0
24/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	9,144.0000	7,760.0000	(15.136)	0	0	0
24/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	2,162.0000	1,395.0000	(35.476)	0	0	0
24/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
24/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	207.0000	76.0000	(63.285)	0	0	0
24/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	14,059.0000	14,263.0000	1.451	0	0	0
24/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	1,063.0000	758.0000	(28.692)	0	0	0
24/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	21,430.0000	20,153.0000	(5.959)	0	0	0
24/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	28,735.0000	29,575.0000	2.923	0	0	0
24/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	36,179.0000	35,122.0000	(2.922)	0	0	0
24/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	164.0000	79.0000	(51.829)	0	0	0
24/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	51,368.0000	50,382.0000	(1.919)	0	0	0
24/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	19.0000	5.0000	(73.684)	0	0	0
24/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	45,507.0000	46,475.0000	2.127	0	0	0
24/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	66,378.0000	65,405.0000	(1.466)	0	0	0
24/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/10/2005	R201	2006/02/02			Bond Future	8.2220	8.2380	0.195	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	7,036.0000	6,563.0000	(6.723)	0	0	0
24/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	20,737.0000	19,922.0000	(3.930)	0	0	0
24/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	37,545.0000	38,087.0000	1.444	0	0	0
24/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	26,968.0000	27,327.0000	1.331	0	0	0
24/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	12,761.0000	12,106.0000	(5.133)	0	0	0
24/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	3,543.0000	3,499.0000	(1.242)	0	0	0
24/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	18,963.0000	19,162.0000	1.049	0	0	0
24/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	3,334.0000	3,041.0000	(8.788)	0	0	0
24/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	65,396.0000	66,262.0000	1.324	0	0	0
24/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,288.0000	1,140.0000	(11.491)	0	0	0
24/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	50,474.0000	51,196.0000	1.430	0	0	0
24/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	81,802.0000	82,759.0000	1.170	0	0	0
24/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	30,518.0000	29,587.0000	(3.051)	0	0	0
24/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	41,699.0000	40,693.0000	(2.413)	0	0	0
24/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	6,008.0000	5,976.0000	(0.533)	0	0	0
24/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	53,866.0000	52,819.0000	(1.944)	0	0	0
24/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	8,899.0000	8,908.0000	0.101	0	0	0
24/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	13,078.0000	13,160.0000	0.627	0	0	0
24/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	383.0000	326.0000	(14.883)	0	0	0
24/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	99,204.0000	100,196.0000	1.000	0	0	0
24/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	122.0000	100.0000	(18.033)	0	0	0
24/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	117,138.0000	118,145.0000	0.860	0	0	0
24/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	34.0000	26.0000	(23.529)	0	0	0
24/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	66,165.0000	65,107.0000	(1.599)	0	0	0
24/10/2005	R201	2006/05/04			Bond Future	8.2550	8.2710	0.194	0.0000	0.0000	0
24/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	21,951.0000	22,274.0000	1.471	0	0	0
24/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	21,641.0000	20,973.0000	(3.087)	0	0	0
24/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	62,889.0000	61,936.0000	(1.515)	0	0	0
24/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	41,657.0000	42,220.0000	1.352	0	0	0
24/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	14,889.0000	14,339.0000	(3.694)	0	0	0
24/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	9,721.0000	9,293.0000	(4.403)	0	0	0
24/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,511.0000	3,550.0000	1.111	0	0	0
24/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	54,214.0000	54,892.0000	1.251	0	0	0
24/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	30,858.0000	31,299.0000	1.429	0	0	0
24/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	5,998.0000	5,684.0000	(5.235)	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
24/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	14,941.0000	15,161.0000	1.472	0	0	0
24/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	50,876.0000	49,962.0000	(1.797)	0	0	0
24/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	9,701.0000	9,838.0000	1.412	0	0	0
24/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	39,811.0000	38,957.0000	(2.145)	0	0	0
24/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	29,989.0000	29,217.0000	(2.574)	0	0	0
24/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,991.0000	6,068.0000	1.285	0	0	0
24/10/2005	R201	2006/08/03			Bond Future	8.2800	8.2950	0.181	0.0000	0.0000	0
24/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	35,720.0000	36,126.0000	1.137	0	0	0
24/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	13,230.0000	12,818.0000	(3.114)	0	0	0
24/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	46,009.0000	46,505.0000	1.078	0	0	0
24/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	26,986.0000	27,304.0000	1.178	0	0	0
24/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	33,024.0000	32,354.0000	(2.029)	0	0	0
24/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	25,165.0000	24,575.0000	(2.345)	0	0	0
24/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	19,800.0000	20,039.0000	1.207	0	0	0
24/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	52,173.0000	51,379.0000	(1.522)	0	0	0
24/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	14,086.0000	14,256.0000	1.207	0	0	0
24/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	57,787.0000	58,371.0000	1.011	0	0	0
24/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	42,072.0000	41,334.0000	(1.754)	0	0	0
24/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	63,147.0000	62,311.0000	(1.324)	0	0	0
24/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,458.0000	6,531.0000	1.130	0	0	0
24/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,700.0000	9,815.0000	1.186	0	0	0
24/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	9,081.0000	8,757.0000	(3.568)	0	0	0
24/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	18,567.0000	18,065.0000	(2.704)	0	0	0
24/10/2005	R203	2005/11/03			Bond Future	8.1710	8.1910	0.245	0.0000	0.0000	0
24/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	3,996.0000	3,787.0000	(5.230)	0	0	0
24/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	166.0000	51.0000	(69.277)	0	0	0
24/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	9,923.0000	8,209.0000	(17.273)	0	0	0
24/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	21.0000	8.0000	(61.905)	0	0	0
24/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	93,657.0000	95,162.0000	1.607	0	0	0
24/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	15,032.0000	15,705.0000	4.477	0	0	0
24/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	72,715.0000	74,220.0000	2.070	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
24/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
24/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	52,304.0000	53,805.0000	2.870	0	0	0
24/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	2,039.0000	1,207.0000	(40.804)	0	0	0
24/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	42,391.0000	40,872.0000	(3.583)	0	0	0
24/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	59,918.0000	58,413.0000	(2.512)	0	0	0
24/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	474.0000	325.0000	(31.435)	0	0	0
24/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	32,563.0000	33,953.0000	4.269	0	0	0
24/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	24,851.0000	23,197.0000	(6.656)	0	0	0
24/10/2005	R203	2006/02/02			Bond Future	8.2070	8.2270	0.244	0.0000	0.0000	0
24/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	95,512.0000	96,913.0000	1.467	0	0	0
24/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,327.0000	1,151.0000	(13.263)	0	0	0
24/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	75,714.0000	77,018.0000	1.722	0	0	0
24/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	3,131.0000	2,795.0000	(10.731)	0	0	0
24/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	41,159.0000	42,083.0000	2.245	0	0	0
24/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	6,521.0000	5,965.0000	(8.526)	0	0	0
24/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	492.0000	412.0000	(16.260)	0	0	0
24/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	57,395.0000	58,540.0000	1.995	0	0	0
24/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	44,223.0000	42,843.0000	(3.121)	0	0	0
24/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	31,158.0000	29,906.0000	(4.018)	0	0	0
24/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	9,762.0000	9,991.0000	2.346	0	0	0
24/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	27,613.0000	28,283.0000	2.426	0	0	0
24/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	12,118.0000	11,308.0000	(6.684)	0	0	0
24/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	5,055.0000	5,155.0000	1.978	0	0	0
24/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	17,146.0000	17,571.0000	2.479	0	0	0
24/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	20,325.0000	19,270.0000	(5.191)	0	0	0
24/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	58,875.0000	57,426.0000	(2.461)	0	0	0
24/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,366.0000	2,397.0000	1.310	0	0	0
24/10/2005	R203	2006/05/04			Bond Future	8.2320	8.2530	0.255	0.0000	0.0000	0
24/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	26,321.0000	25,334.0000	(3.750)	0	0	0
24/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	25,010.0000	25,552.0000	2.167	0	0	0
24/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	18,230.0000	17,421.0000	(4.438)	0	0	0
24/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	35,345.0000	36,066.0000	2.040	0	0	0
24/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	47,800.0000	46,522.0000	(2.674)	0	0	0
24/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	79,520.0000	80,739.0000	1.533	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
24/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	7,437.0000	6,981.0000	(6.132)	0	0	0
24/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	4,341.0000	4,030.0000	(7.164)	0	0	0
24/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	2,373.0000	2,176.0000	(8.302)	0	0	0
24/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	97,878.0000	99,211.0000	1.362	0	0	0
24/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	10,952.0000	11,204.0000	2.301	0	0	0
24/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	62,785.0000	63,858.0000	1.709	0	0	0
24/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	47,978.0000	48,882.0000	1.884	0	0	0
24/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	16,940.0000	17,323.0000	2.261	0	0	0
24/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	11,981.0000	11,354.0000	(5.233)	0	0	0
24/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	36,235.0000	35,088.0000	(3.165)	0	0	0
24/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	60,722.0000	59,346.0000	(2.266)	0	0	0
24/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	6,742.0000	6,896.0000	2.284	0	0	0
24/10/2005	R203	2006/08/03			Bond Future	8.2490	8.2700	0.255	0.0000	0.0000	0
24/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	30,909.0000	31,483.0000	1.857	0	0	0
24/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	30,981.0000	30,048.0000	(3.012)	0	0	0
24/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	67,159.0000	68,160.0000	1.490	0	0	0
24/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	22,997.0000	22,206.0000	(3.440)	0	0	0
24/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	11,372.0000	10,865.0000	(4.458)	0	0	0
24/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	7,535.0000	7,155.0000	(5.043)	0	0	0
24/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	82,858.0000	83,985.0000	1.360	0	0	0
24/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	100,119.0000	101,354.0000	1.234	0	0	0
24/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	41,100.0000	41,816.0000	1.742	0	0	0
24/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	53,199.0000	54,060.0000	1.618	0	0	0
24/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	16,020.0000	16,347.0000	2.041	0	0	0
24/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	16,481.0000	15,835.0000	(3.920)	0	0	0
24/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	51,163.0000	49,982.0000	(2.308)	0	0	0
24/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	40,407.0000	39,341.0000	(2.638)	0	0	0
24/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	22,590.0000	23,032.0000	1.957	0	0	0
24/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	63,073.0000	61,796.0000	(2.025)	0	0	0
24/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	4,783.0000	4,511.0000	(5.687)	0	0	0
24/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	11,010.0000	11,241.0000	2.098	0	0	0
24/10/2005	R204	2005/11/03			Bond Future	8.1600	8.1750	0.184	0.0000	0.0000	0
24/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	3,971.0000	3,588.0000	(9.645)	0	0	0
24/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	11,042.0000	9,475.0000	(14.191)	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
24/10/2005	R204	2006/02/02			Bond Future	8.1910	8.2070	0.195	0.0000	0.0000	0
24/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	28,419.0000	28,906.0000	1.714	0	0	0
24/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	13,397.0000	12,639.0000	(5.658)	0	0	0
24/10/2005	R204	2006/05/04			Bond Future	8.2150	8.2310	0.195	0.0000	0.0000	0
24/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	19,976.0000	19,262.0000	(3.574)	0	0	0
24/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	36,675.0000	37,189.0000	1.401	0	0	0
24/10/2005	R204	2006/08/03			Bond Future	8.2330	8.2480	0.182	0.0000	0.0000	0
24/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	42,943.0000	43,422.0000	1.115	0	0	0
24/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	25,071.0000	24,414.0000	(2.621)	0	0	0
24/10/2005	R207	2005/11/03			Bond Future	8.1380	8.1500	0.147	0.0000	0.0000	0
24/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	2,898.0000	1,978.0000	(31.746)	0	0	0
24/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	13,886.0000	13,913.0000	0.194	0	0	0
24/10/2005	R207	2006/02/02			Bond Future	8.1650	8.1780	0.159	0.0000	0.0000	0
24/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	27,388.0000	27,708.0000	1.168	0	0	0
24/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	14,390.0000	13,696.0000	(4.823)	0	0	0
24/10/2005	R207	2006/05/04			Bond Future	8.1880	8.2010	0.159	0.0000	0.0000	0
24/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	21,115.0000	20,477.0000	(3.022)	0	0	0
24/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	35,771.0000	36,134.0000	1.015	0	0	0
24/10/2005	R207	2006/08/03			Bond Future	8.2050	8.2180	0.158	0.0000	0.0000	0
24/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	26,364.0000	25,754.0000	(2.314)	0	0	0
24/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	42,176.0000	42,556.0000	0.901	0	0	0

Grand Total: **1,816**