

# Derivatives High/Low Report

High/Low for 25/10/2005

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
25/10/2005	GOVI 2005/11/03			jGovi	224.4060	224.8110	0.180	0.0000	0.0000	463
25/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	36,270.0000	32,304.0000	(10.935)	0	0	0
25/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	330.0000	414.0000	25.455	0	0	0
25/10/2005	GOVI 2006/02/02			jGovi	228.3730	228.7830	0.180	0.0000	0.0000	0
25/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	48,948.0000	46,506.0000	(4.989)	0	0	0
25/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	32,678.0000	34,336.0000	5.074	0	0	0
25/10/2005	GOVI 2006/05/04			jGovi	232.5780	232.9870	0.176	0.0000	0.0000	57
25/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	23,378.0000	21,788.0000	(6.801)	0	0	0
25/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	49,158.0000	51,658.0000	5.086	0	0	0
25/10/2005	GOVI 2006/08/03			jGovi	236.9860	237.3850	0.168	0.0000	0.0000	0
25/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	14,944.0000	13,956.0000	(6.611)	0	0	0
25/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	84,804.0000	87,806.0000	3.540	0	0	0
25/10/2005	GOVI 2006/11/02			jGovi	241.5870	241.9680	0.158	0.0000	0.0000	0
25/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	8,746.0000	8,173.0000	(6.552)	0	0	0
25/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	124,616.0000	127,853.0000	2.598	0	0	0
25/10/2005	J152 2006/02/28			jSwap	7.1520	7.1490	(0.042)	0.0000	0.0000	0
25/10/2005	J153 2010/08/31			jSwap	7.9430	7.9090	(0.428)	0.0000	0.0000	0
25/10/2005	J157 2015/09/15			jSwap	8.1970	8.1630	(0.415)	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
25/10/2005	J186	2026/12/21			jSwap	7.8560	7.8210	(0.446)	0.0000	0.0000	0
25/10/2005	J194	2008/02/28			jSwap	7.7990	7.7610	(0.487)	0.0000	0.0000	0
25/10/2005	J201	2014/12/22			jSwap	8.1280	8.0950	(0.406)	0.0000	0.0000	0
25/10/2005	J203	2017/09/15			jSwap	8.1640	8.1300	(0.416)	0.0000	0.0000	0
25/10/2005	J204	2018/12/21			jSwap	8.1170	8.0840	(0.407)	0.0000	0.0000	0
25/10/2005	J207	2020/01/15			jSwap	8.1060	8.0720	(0.419)	0.0000	0.0000	0
25/10/2005	JBAR	2005/03/16			jBar	7.0430	7.0430	-	0.0000	0.0000	0
25/10/2005	JFRA	2005/11/03			jFra	7.0960	7.0910	(0.070)	0.0000	0.0000	0
25/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	383.0000	395.0000	3.133	0	0	0
25/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	7.0000	5.0000	(28.571)	0	0	0
25/10/2005	JFRA	2006/02/02			jFra	7.4490	7.4170	(0.430)	0.0000	0.0000	0
25/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	771.0000	718.0000	(6.874)	0	0	0
25/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	283.0000	309.0000	9.187	0	0	0
25/10/2005	JFRA	2006/05/04			jFra	7.6840	7.6740	(0.130)	0.0000	0.0000	0
25/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	304.0000	308.0000	1.316	0	0	0
25/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,977.0000	1,957.0000	(1.012)	0	0	0
25/10/2005	JFRA	2006/08/03			jFra	7.8520	7.8560	0.051	0.0000	0.0000	0
25/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,527.0000	2,533.0000	0.237	0	0	0
25/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	444.0000	439.0000	(1.126)	0	0	0
25/10/2005	JFRA	2006/11/02			jFra	7.9440	7.9440	-	0.0000	0.0000	0
25/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	591.0000	589.0000	(0.338)	0	0	0
25/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,898.0000	2,897.0000	(0.035)	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
25/10/2005	JFRA	2007/02/01			jFra	8.0360	8.0300	(0.075)	0.0000	0.0000	500
25/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,376.0000	2,365.0000	(0.463)	0	0	0
25/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,066.0000	1,069.0000	0.281	0	0	0
25/10/2005	JFRA	2007/05/03			jFra	8.1310	8.1050	(0.320)	0.0000	0.0000	0
25/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,694.0000	2,653.0000	(1.522)	0	0	0
25/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,152.0000	1,174.0000	1.910	0	0	0
25/10/2005	JFRA	2007/08/02			jFra	8.2070	8.1210	(1.048)	0.0000	0.0000	0
25/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,220.0000	1,296.0000	6.230	0	0	0
25/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,947.0000	2,814.0000	(4.513)	0	0	0
25/10/2005	JFRA	2007/11/01			jFra	8.2120	8.2150	0.037	0.0000	0.0000	0
25/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,260.0000	3,263.0000	0.092	0	0	0
25/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,389.0000	1,385.0000	(0.288)	0	0	0
25/10/2005	JN02	2005/11/03			jNote	7.7850	7.7650	(0.257)	0.0000	0.0000	0
25/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	134.0000	135.0000	0.746	0	0	0
25/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	5,359.0000	5,002.0000	(6.662)	0	0	0
25/10/2005	JN02	2006/02/02			jNote	7.9310	7.9120	(0.240)	0.0000	0.0000	0
25/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,727.0000	13,428.0000	(2.178)	0	0	0
25/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,155.0000	1,198.0000	3.723	0	0	0
25/10/2005	JN05	2005/11/03			jNote	8.1160	8.0950	(0.259)	0.0000	0.0000	0
25/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	1,458.0000	1,567.0000	7.476	0	0	0
25/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,207.0000	5,458.0000	(12.067)	0	0	0
25/10/2005	JN05	2006/02/02			jNote	8.1950	8.1740	(0.256)	0.0000	0.0000	0
25/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	22,212.0000	21,540.0000	(3.025)	0	0	0
25/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	4,036.0000	4,213.0000	4.386	0	0	0
25/10/2005	JN10	2005/11/03			jNote	8.2340	8.2150	(0.231)	0.0000	0.0000	0
25/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	672.0000	691.0000	2.827	0	0	0
25/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	16,576.0000	15,315.0000	(7.607)	0	0	0

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25/10/2005	JN10	2006/02/02			jNote	8.2750	8.2540	(0.254)	0.0000	0.0000	0
25/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	9,033.0000	9,440.0000	4.506	0	0	0
25/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	27,671.0000	26,667.0000	(3.628)	0	0	0
25/10/2005	JROD	2005/10/31			jRod	6.6690	6.6680	(0.015)	0.0000	0.0000	0
25/10/2005	JROD	2005/11/30			jRod	6.7370	6.7340	(0.045)	0.0000	0.0000	0
25/10/2005	JROD	2005/12/30			jRod	6.8550	6.8510	(0.058)	0.0000	0.0000	0
25/10/2005	JROD	2006/01/31			jRod	6.8680	6.8660	(0.029)	0.0000	0.0000	0
25/10/2005	JROD	2006/02/28			jRod	6.9530	6.9490	(0.058)	0.0000	0.0000	0
25/10/2005	JROD	2006/03/31			jRod	7.0620	7.0580	(0.057)	0.0000	0.0000	0
25/10/2005	JROD	2006/04/28			jRod	7.0250	7.0220	(0.043)	0.0000	0.0000	0
25/10/2005	JROD	2006/05/31			jRod	7.1200	7.1180	(0.028)	0.0000	0.0000	0
25/10/2005	JROD	2006/06/30			jRod	7.2120	7.2110	(0.014)	0.0000	0.0000	0
25/10/2005	JROD	2006/07/31			jRod	7.1620	7.1620	-	0.0000	0.0000	0
25/10/2005	JROD	2006/08/31			jRod	7.2450	7.2460	0.014	0.0000	0.0000	0
25/10/2005	R152	2005/11/03			Bond Future	7.1620	7.1570	(0.070)	0.0000	0.0000	0
25/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,285.0000	1,269.0000	(1.245)	0	0	0
25/10/2005	R153	2005/11/03			Bond Future	7.9800	7.9440	(0.451)	7.9700	7.9700	134
25/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	676.0000	406.0000	(39.941)	0	0	5
25/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	4,448.0000	5,152.0000	15.827	0	0	0
25/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,893.0000	9,437.0000	(13.366)	0	0	0
25/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	3,567.0000	2,682.0000	(24.811)	0	0	0

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25/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	12,506.0000	13,824.0000	10.539	0	0	0
25/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	54,368.0000	55,957.0000	2.923	0	0	0
25/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
25/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	33,352.0000	34,937.0000	4.752	0	0	0
25/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	21,435.0000	19,850.0000	(7.394)	0	0	0
25/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	31.0000	34.0000	9.677	0	0	0
25/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	32,745.0000	31,157.0000	(4.850)	0	0	0
25/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	44,220.0000	42,632.0000	(3.591)	0	0	0
25/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	43,919.0000	45,507.0000	3.616	0	0	0
25/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	22,727.0000	24,274.0000	6.807	0	0	0
25/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	5
25/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	76.0000	34.0000	(55.263)	0	0	0
25/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	697.0000	830.0000	19.082	0	0	0
25/10/2005	R153	2006/02/02			Bond Future	8.0420	8.0040	(0.473)	0.0000	0.0000	2
25/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	3,745.0000	4,068.0000	8.625	0	0	0
25/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	13,824.0000	12,954.0000	(6.293)	0	0	0
25/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	19,437.0000	18,360.0000	(5.541)	0	0	2
25/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	7,140.0000	7,654.0000	7.199	0	0	0
25/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	26,700.0000	25,432.0000	(4.749)	0	0	0
25/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	12,065.0000	12,786.0000	5.976	0	0	0
25/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	42,280.0000	43,599.0000	3.120	0	0	0
25/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	1,654.0000	1,826.0000	10.399	0	0	0
25/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	35,388.0000	33,968.0000	(4.013)	0	0	0
25/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	584.0000	656.0000	12.329	0	0	0
25/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	45,218.0000	43,699.0000	(3.359)	0	0	0
25/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	6,610.0000	6,100.0000	(7.716)	0	0	0
25/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	25,577.0000	26,658.0000	4.226	0	0	0
25/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	9,630.0000	8,953.0000	(7.030)	0	0	0
25/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	55,811.0000	54,243.0000	(2.809)	0	0	0
25/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	153.0000	176.0000	15.033	0	0	0
25/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	18,292.0000	19,206.0000	4.997	0	0	0
25/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	33,654.0000	34,869.0000	3.610	0	0	0

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25/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,045.0000	2,773.0000	(8.933)	0	0	0
25/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,496.0000	4,120.0000	(8.363)	0	0	0
25/10/2005	R153	2006/05/04			Bond Future	8.0820	8.0420	(0.495)	0.0000	0.0000	0
25/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	11,926.0000	11,227.0000	(5.861)	0	0	20
25/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	16,763.0000	15,898.0000	(5.160)	0	0	0
25/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	13,503.0000	14,227.0000	5.362	0	0	0
25/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	18,571.0000	19,461.0000	4.792	0	0	0
25/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	22,693.0000	21,665.0000	(4.530)	0	0	0
25/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,384.0000	1,503.0000	8.598	0	0	0
25/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	2,416.0000	2,607.0000	7.906	0	0	0
25/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	31,471.0000	32,664.0000	3.791	0	0	0
25/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	8,148.0000	7,609.0000	(6.615)	0	0	0
25/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	5,331.0000	4,935.0000	(7.428)	0	0	0
25/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,333.0000	3,057.0000	(8.281)	0	0	0
25/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	39,066.0000	40,379.0000	3.361	0	0	0
25/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	24,592.0000	25,642.0000	4.270	0	0	0
25/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	9,420.0000	9,982.0000	5.966	0	0	0
25/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	46,376.0000	44,979.0000	(3.012)	0	0	0
25/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	3,996.0000	4,286.0000	7.257	0	0	0
25/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	37,618.0000	36,318.0000	(3.456)	0	0	0
25/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	6,284.0000	6,699.0000	6.604	0	0	0
25/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	29,676.0000	28,502.0000	(3.956)	0	0	0
25/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	55,797.0000	54,327.0000	(2.635)	0	0	0
25/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	47,212.0000	48,618.0000	2.978	0	0	0
25/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,988.0000	1,805.0000	(9.205)	0	0	0
25/10/2005	R153	2006/08/03			Bond Future	8.1080	8.0670	(0.506)	0.0000	0.0000	0
25/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	15,539.0000	16,243.0000	4.531	0	0	0
25/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	19,601.0000	18,765.0000	(4.265)	0	0	0
25/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	31,538.0000	30,453.0000	(3.440)	0	0	0
25/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	11,619.0000	12,194.0000	4.949	0	0	0
25/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	8,435.0000	8,889.0000	5.382	0	0	0
25/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	5,934.0000	6,281.0000	5.848	0	0	0
25/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	38,705.0000	37,512.0000	(3.082)	0	0	0
25/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	25,153.0000	24,188.0000	(3.837)	0	0	0

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25/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	20,214.0000	21,050.0000	4.136	0	0	0
25/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	14,900.0000	14,196.0000	(4.725)	0	0	0
25/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	38,431.0000	39,621.0000	3.096	0	0	0
25/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,944.0000	7,488.0000	(5.740)	0	0	0
25/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	31,725.0000	32,809.0000	3.417	0	0	0
25/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	11,032.0000	10,456.0000	(5.221)	0	0	0
25/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	25,626.0000	26,590.0000	3.762	0	0	0
25/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	46,578.0000	45,293.0000	(2.759)	0	0	0
25/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,557.0000	5,207.0000	(6.298)	0	0	0
25/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,039.0000	4,294.0000	6.313	0	0	0
25/10/2005	R157	2005/11/03			Bond Future	8.2020	8.1670	(0.427)	0.0000	0.0000	8
25/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	9,743.0000	11,142.0000	14.359	0	0	0
25/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	82,434.0000	85,312.0000	3.491	0	0	0
25/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	18,516.0000	15,947.0000	(13.874)	0	0	0
25/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	1,790.0000	2,099.0000	17.263	0	0	0
25/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	126,743.0000	123,865.0000	(2.271)	0	0	0
25/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	5,809.0000	4,330.0000	(25.460)	0	0	0
25/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	9.0000	3.0000	(66.667)	0	0	0
25/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	63,420.0000	66,291.0000	4.527	0	0	0
25/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	44,113.0000	46,924.0000	6.372	0	0	0
25/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	103,808.0000	100,930.0000	(2.772)	0	0	0
25/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	121.0000	54.0000	(55.372)	0	0	0
25/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	81,350.0000	78,472.0000	(3.538)	0	0	0
25/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	59,358.0000	56,480.0000	(4.849)	0	0	0
25/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	25,247.0000	27,690.0000	9.676	0	0	0
25/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	37,923.0000	35,057.0000	(7.557)	0	0	0
25/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	1,078.0000	643.0000	(40.353)	0	0	0
25/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	103.0000	115.0000	11.650	0	0	0
25/10/2005	R157	2006/02/02			Bond Future	8.2480	8.2110	(0.449)	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
25/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	148.0000	169.0000	14.189	0	0	0
25/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	127,794.0000	124,847.0000	(2.306)	0	0	0
25/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	25,051.0000	23,499.0000	(6.195)	0	0	250
25/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,515.0000	1,685.0000	11.221	0	0	0
25/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	15,357.0000	16,392.0000	6.740	0	0	0
25/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	463.0000	524.0000	13.175	0	0	0
25/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	105,701.0000	102,794.0000	(2.750)	0	0	0
25/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	25,211.0000	26,628.0000	5.621	0	0	250
25/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	35,424.0000	33,491.0000	(5.457)	0	0	0
25/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	3,893.0000	4,264.0000	9.530	0	0	0
25/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	8,077.0000	7,414.0000	(8.208)	0	0	0
25/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	81,909.0000	84,431.0000	3.079	0	0	0
25/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	4,812.0000	4,366.0000	(9.268)	0	0	0
25/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	66,517.0000	68,822.0000	3.465	0	0	0
25/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	11,897.0000	10,996.0000	(7.573)	0	0	0
25/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	51,302.0000	53,369.0000	4.029	0	0	0
25/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	65,673.0000	63,076.0000	(3.954)	0	0	0
25/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	37,342.0000	39,111.0000	4.737	0	0	0
25/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	17,361.0000	16,161.0000	(6.912)	0	0	0
25/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	84,801.0000	82,003.0000	(3.299)	0	0	0
25/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	49,070.0000	46,772.0000	(4.683)	0	0	0
25/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	8,359.0000	9,029.0000	8.015	0	0	0
25/10/2005	R157	2006/05/04			Bond Future	8.2810	8.2430	(0.459)	0.0000	0.0000	0
25/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	88,662.0000	86,049.0000	(2.947)	0	0	0
25/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	21,224.0000	20,160.0000	(5.013)	0	0	115
25/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	57,233.0000	59,145.0000	3.341	0	0	0
25/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	35,362.0000	33,809.0000	(4.392)	0	0	0
25/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	32,934.0000	34,358.0000	4.324	0	0	0
25/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	8,816.0000	9,409.0000	6.726	0	0	0
25/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	57,351.0000	55,235.0000	(3.690)	0	0	0
25/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	14,928.0000	15,788.0000	5.761	0	0	0
25/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	2,561.0000	2,781.0000	8.590	0	0	0
25/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	108,063.0000	105,307.0000	(2.550)	0	0	0
25/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	71,845.0000	69,461.0000	(3.318)	0	0	0
25/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	45,259.0000	43,427.0000	(4.048)	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
25/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	23,033.0000	24,178.0000	4.971	0	0	0
25/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	27,449.0000	26,155.0000	(4.714)	0	0	0
25/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	44,430.0000	46,113.0000	3.788	0	0	0
25/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	12,683.0000	11,981.0000	(5.535)	0	0	0
25/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	16,417.0000	15,550.0000	(5.281)	0	0	0
25/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	85,636.0000	87,911.0000	2.657	0	0	0
25/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	4,609.0000	4,973.0000	7.898	0	0	0
25/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	71,080.0000	73,190.0000	2.968	0	0	0
25/10/2005	R157	2006/08/03			Bond Future	8.3040	8.2650	(0.470)	0.0000	0.0000	0
25/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	22,534.0000	23,690.0000	5.130	0	0	0
25/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	46,031.0000	44,204.0000	(3.969)	0	0	0
25/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	59,197.0000	57,111.0000	(3.524)	0	0	0
25/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	74,247.0000	71,932.0000	(3.118)	0	0	0
25/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	15,954.0000	16,852.0000	5.629	0	0	0
25/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	40,472.0000	42,179.0000	4.218	0	0	0
25/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	25,615.0000	24,339.0000	(4.981)	0	0	0
25/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	51,748.0000	53,719.0000	3.809	0	0	0
25/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	34,838.0000	33,285.0000	(4.458)	0	0	0
25/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	8,428.0000	7,857.0000	(6.775)	0	0	0
25/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	30,705.0000	32,135.0000	4.657	0	0	0
25/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	78,095.0000	80,508.0000	3.090	0	0	0
25/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	12,616.0000	11,841.0000	(6.143)	0	0	0
25/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	64,365.0000	66,574.0000	3.432	0	0	0
25/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	18,267.0000	17,254.0000	(5.546)	0	0	0
25/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	91,020.0000	88,512.0000	(2.755)	0	0	0
25/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	10,868.0000	11,536.0000	6.146	0	0	0
25/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	109,307.0000	106,646.0000	(2.434)	0	0	0
25/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	7,105.0000	7,580.0000	6.685	0	0	0
25/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	4,447.0000	4,770.0000	7.263	0	0	0
25/10/2005	R186	2005/11/03			Bond Future	7.9180	7.8830	(0.442)	0.0000	0.0000	0
25/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	3,306.0000	3,912.0000	18.330	0	0	0
25/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	16,643.0000	19,042.0000	14.414	0	0	0
25/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	6,687.0000	4,800.0000	(28.219)	0	0	0
25/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	122,154.0000	126,441.0000	3.510	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
25/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	24,088.0000	20,407.0000	(15.281)	0	0	0
25/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
25/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	95,629.0000	99,913.0000	4.480	0	0	0
25/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	68,207.0000	72,437.0000	6.202	0	0	0
25/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	85,834.0000	81,547.0000	(4.995)	0	0	0
25/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
25/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	193,186.0000	188,900.0000	(2.219)	0	0	0
25/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	1,039.0000	579.0000	(44.273)	0	0	0
25/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	156,018.0000	151,732.0000	(2.747)	0	0	0
25/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	40,610.0000	44,437.0000	9.424	0	0	0
25/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	95.0000	38.0000	(60.000)	0	0	0
25/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	192.0000	219.0000	14.063	0	0	0
25/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	120,254.0000	115,968.0000	(3.564)	0	0	0
25/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	52,886.0000	48,626.0000	(8.055)	0	0	0
25/10/2005	R186	2006/02/02			Bond Future	7.9380	7.9010	(0.466)	0.0000	0.0000	0
25/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	124,228.0000	120,013.0000	(3.393)	0	0	0
25/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	2,334.0000	2,611.0000	11.868	0	0	0
25/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	158,097.0000	153,703.0000	(2.779)	0	0	0
25/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	698.0000	795.0000	13.897	0	0	0
25/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	194,427.0000	189,958.0000	(2.299)	0	0	0
25/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	140.0000	163.0000	16.429	0	0	0
25/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	6,326.0000	6,949.0000	9.848	0	0	0
25/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	101,211.0000	104,905.0000	3.650	0	0	0
25/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	58,984.0000	61,843.0000	4.847	0	0	0
25/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	48,217.0000	45,444.0000	(5.751)	0	0	0
25/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	4,759.0000	4,256.0000	(10.569)	0	0	0
25/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	123,830.0000	127,818.0000	3.221	0	0	0
25/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	25,137.0000	26,855.0000	6.835	0	0	0
25/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	8,539.0000	7,741.0000	(9.345)	0	0	0
25/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	14,528.0000	13,339.0000	(8.184)	0	0	0
25/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	94,037.0000	90,168.0000	(4.114)	0	0	0

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25/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	22,067.0000	20,434.0000	(7.400)	0	0	0
25/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	79,830.0000	83,133.0000	4.138	0	0	0
25/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	32,997.0000	30,824.0000	(6.585)	0	0	0
25/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	40,469.0000	42,788.0000	5.730	0	0	0
25/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	13,699.0000	14,823.0000	8.205	0	0	0
25/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	68,490.0000	65,122.0000	(4.918)	0	0	0
25/10/2005	R186	2006/05/04			Bond Future	7.9500	7.9140	(0.453)	0.0000	0.0000	0
25/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	4,977.0000	5,364.0000	7.776	0	0	0
25/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,618.0000	2,839.0000	8.442	0	0	0
25/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	196,985.0000	192,870.0000	(2.089)	0	0	0
25/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	41,424.0000	39,342.0000	(5.026)	0	0	0
25/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	8,815.0000	9,443.0000	7.124	0	0	0
25/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	162,740.0000	158,792.0000	(2.426)	0	0	0
25/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	33,731.0000	35,518.0000	5.298	0	0	0
25/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	47,408.0000	49,661.0000	4.752	0	0	0
25/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	58,111.0000	55,562.0000	(4.386)	0	0	0
25/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	131,336.0000	127,628.0000	(2.823)	0	0	0
25/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	78,714.0000	75,720.0000	(3.804)	0	0	0
25/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	22,830.0000	24,172.0000	5.878	0	0	0
25/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	103,201.0000	99,814.0000	(3.282)	0	0	0
25/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	14,621.0000	15,570.0000	6.491	0	0	0
25/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	28,456.0000	26,828.0000	(5.721)	0	0	0
25/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	82,290.0000	85,409.0000	3.790	0	0	0
25/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	63,711.0000	66,418.0000	4.249	0	0	0
25/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	18,810.0000	17,594.0000	(6.465)	0	0	0
25/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	7,295.0000	6,705.0000	(8.088)	0	0	0
25/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	124,262.0000	128,008.0000	3.015	0	0	0
25/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	102,655.0000	106,123.0000	3.378	0	0	0
25/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	11,951.0000	11,084.0000	(7.255)	0	0	0
25/10/2005	R186	2006/08/03			Bond Future	7.9570	7.9200	(0.465)	0.0000	0.0000	0
25/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	68,089.0000	65,582.0000	(3.682)	0	0	0
25/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	43,028.0000	44,946.0000	4.458	0	0	0
25/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	56,599.0000	58,905.0000	4.074	0	0	0
25/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	51,487.0000	49,369.0000	(4.114)	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
25/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	72,219.0000	74,904.0000	3.718	0	0	0
25/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	38,012.0000	36,273.0000	(4.575)	0	0	0
25/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	87,994.0000	85,108.0000	(3.280)	0	0	0
25/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	111,257.0000	108,019.0000	(2.910)	0	0	0
25/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	31,637.0000	33,175.0000	4.861	0	0	0
25/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	22,429.0000	23,615.0000	5.288	0	0	0
25/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	27,380.0000	25,995.0000	(5.058)	0	0	0
25/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	19,232.0000	18,161.0000	(5.569)	0	0	0
25/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,791.0000	8,207.0000	(6.643)	0	0	0
25/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	108,578.0000	111,931.0000	3.088	0	0	0
25/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	149,486.0000	153,326.0000	2.569	0	0	0
25/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	128,644.0000	132,265.0000	2.815	0	0	0
25/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	13,170.0000	12,367.0000	(6.097)	0	0	0
25/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	137,810.0000	134,262.0000	(2.575)	0	0	0
25/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	89,651.0000	92,690.0000	3.390	0	0	0
25/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	167,485.0000	163,680.0000	(2.272)	0	0	0
25/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	15,285.0000	16,161.0000	5.731	0	0	0
25/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	9,982.0000	10,601.0000	6.201	0	0	0
25/10/2005	R194	2005/11/03			Bond Future	7.8510	7.8090	(0.535)	0.0000	0.0000	0
25/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	113.0000	55.0000	(51.327)	0	0	0
25/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	781.0000	502.0000	(35.723)	0	0	0
25/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	8,595.0000	9,435.0000	9.773	0	0	0
25/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	3,959.0000	4,578.0000	15.635	0	0	0
25/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	24,188.0000	25,086.0000	3.713	0	0	0
25/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
25/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	12,946.0000	12,048.0000	(6.937)	0	0	0
25/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	18,987.0000	19,885.0000	4.730	0	0	0
25/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	13,758.0000	14,651.0000	6.491	0	0	0
25/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	18,390.0000	17,492.0000	(4.883)	0	0	0
25/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	34,943.0000	34,045.0000	(2.570)	0	0	0
25/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	7,616.0000	6,740.0000	(11.502)	0	0	0
25/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	29,389.0000	28,491.0000	(3.056)	0	0	0
25/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	81.0000	103.0000	27.160	0	0	0
25/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	23,871.0000	22,973.0000	(3.762)	0	0	0
25/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	3,146.0000	2,477.0000	(21.265)	0	0	0
25/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	985.0000	1,214.0000	23.249	0	0	0
25/10/2005	R194	2006/02/02			Bond Future	7.9520	7.9050	(0.591)	0.0000	0.0000	0
25/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	12,940.0000	13,590.0000	5.023	0	0	0
25/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	6,599.0000	7,053.0000	6.880	0	0	0
25/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	14,510.0000	13,736.0000	(5.334)	0	0	0
25/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	2,531.0000	2,283.0000	(9.798)	0	0	0
25/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	975.0000	1,100.0000	12.821	0	0	0
25/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,509.0000	1,341.0000	(11.133)	0	0	0
25/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	5,682.0000	5,237.0000	(7.832)	0	0	0
25/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	20,633.0000	21,426.0000	3.843	0	0	0
25/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	846.0000	740.0000	(12.530)	0	0	0
25/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	4,011.0000	3,667.0000	(8.576)	0	0	0
25/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	9,688.0000	10,243.0000	5.729	0	0	0
25/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	16,620.0000	17,351.0000	4.398	0	0	0
25/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,191.0000	2,416.0000	10.269	0	0	0
25/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
25/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	4,071.0000	4,411.0000	8.352	0	0	0
25/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	7,942.0000	7,383.0000	(7.039)	0	0	0
25/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	28,258.0000	27,361.0000	(3.174)	0	0	0
25/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
25/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	10,879.0000	10,206.0000	(6.186)	0	0	0
25/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	69.0000	84.0000	21.739	0	0	0
25/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	33,214.0000	32,316.0000	(2.704)	0	0	0
25/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	23,384.0000	22,500.0000	(3.780)	0	0	0
25/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	18,721.0000	17,874.0000	(4.524)	0	0	0
25/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	311.0000	363.0000	16.720	0	0	0
25/10/2005	R194	2006/05/04			Bond Future	8.0200	7.9680	(0.648)	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
25/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,643.0000	1,486.0000	(9.556)	0	0	0
25/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	6,877.0000	7,304.0000	6.209	0	0	0
25/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	18,055.0000	18,778.0000	4.004	0	0	0
25/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	14,773.0000	15,435.0000	4.481	0	0	0
25/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	7,215.0000	6,761.0000	(6.292)	0	0	0
25/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	22,752.0000	21,965.0000	(3.459)	0	0	0
25/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	957.0000	1,051.0000	9.822	0	0	0
25/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	5,003.0000	5,346.0000	6.856	0	0	0
25/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,539.0000	1,678.0000	9.032	0	0	0
25/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	9,586.0000	9,049.0000	(5.602)	0	0	0
25/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	26,726.0000	25,906.0000	(3.068)	0	0	0
25/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	323.0000	360.0000	11.455	0	0	0
25/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	2,515.0000	2,296.0000	(8.708)	0	0	0
25/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	30,866.0000	30,022.0000	(2.734)	0	0	0
25/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	18,995.0000	18,254.0000	(3.901)	0	0	0
25/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	569.0000	630.0000	10.721	0	0	0
25/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	15,514.0000	14,830.0000	(4.409)	0	0	0
25/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,372.0000	2,569.0000	8.305	0	0	0
25/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	11,785.0000	12,376.0000	5.015	0	0	0
25/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	3,703.0000	3,413.0000	(7.831)	0	0	0
25/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	5,259.0000	4,889.0000	(7.036)	0	0	0
25/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	12,362.0000	11,747.0000	(4.975)	0	0	0
25/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	9,142.0000	9,653.0000	5.590	0	0	0
25/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	3,511.0000	3,777.0000	7.576	0	0	0
25/10/2005	R194	2006/08/03			Bond Future	8.0670	8.0120	(0.682)	0.0000	0.0000	0
25/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,089.0000	3,300.0000	6.831	0	0	0
25/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	18,067.0000	17,421.0000	(3.576)	0	0	0
25/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,223.0000	2,386.0000	7.332	0	0	0
25/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,558.0000	1,680.0000	7.831	0	0	0
25/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	15,191.0000	14,593.0000	(3.937)	0	0	0
25/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	21,162.0000	20,476.0000	(3.242)	0	0	0
25/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	4,185.0000	4,449.0000	6.308	0	0	0
25/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,644.0000	2,450.0000	(7.337)	0	0	0
25/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	9,034.0000	9,479.0000	4.926	0	0	0
25/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	16,231.0000	16,845.0000	3.783	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
25/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	12,563.0000	12,018.0000	(4.338)	0	0	0
25/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	3,624.0000	3,378.0000	(6.788)	0	0	0
25/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	11,188.0000	11,694.0000	4.523	0	0	0
25/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	6,349.0000	5,986.0000	(5.717)	0	0	0
25/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	13,594.0000	14,157.0000	4.142	0	0	0
25/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	4,851.0000	4,549.0000	(6.226)	0	0	0
25/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	8,132.0000	7,707.0000	(5.226)	0	0	0
25/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	7,147.0000	7,531.0000	5.373	0	0	0
25/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	5,532.0000	5,855.0000	5.839	0	0	0
25/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	10,205.0000	9,719.0000	(4.762)	0	0	0
25/10/2005	R201	2005/11/03			Bond Future	8.1970	8.1610	(0.439)	0.0000	0.0000	0
25/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	1,395.0000	1,660.0000	18.996	0	0	0
25/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	63,800.0000	61,463.0000	(3.663)	0	0	0
25/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
25/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	7,760.0000	8,940.0000	15.206	0	0	0
25/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	46,475.0000	44,139.0000	(5.026)	0	0	0
25/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	81,484.0000	79,148.0000	(2.867)	0	0	0
25/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	76.0000	86.0000	13.158	0	0	0
25/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	4,333.0000	3,177.0000	(26.679)	0	0	0
25/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	99,536.0000	97,200.0000	(2.347)	0	0	0
25/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	14,263.0000	12,193.0000	(14.513)	0	0	0
25/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	29,575.0000	27,250.0000	(7.861)	0	0	0
25/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	758.0000	439.0000	(42.084)	0	0	0
25/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	50,382.0000	52,715.0000	4.631	0	0	0
25/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	79.0000	34.0000	(56.962)	0	0	0
25/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	35,122.0000	37,413.0000	6.523	0	0	0
25/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
25/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	20,153.0000	22,170.0000	10.008	0	0	0
25/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	65,405.0000	67,741.0000	3.572	0	0	0
25/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R201	2006/02/02			Bond Future	8.2380	8.2010	(0.449)	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
25/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	38,087.0000	36,275.0000	(4.758)	0	0	0
25/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	6,563.0000	7,099.0000	8.167	0	0	0
25/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	27,327.0000	25,808.0000	(5.559)	0	0	0
25/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	12,106.0000	12,934.0000	6.840	0	0	0
25/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	29,587.0000	31,005.0000	4.793	0	0	0
25/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	19,922.0000	21,058.0000	5.702	0	0	0
25/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	51,196.0000	49,144.0000	(4.008)	0	0	0
25/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	3,041.0000	3,336.0000	9.701	0	0	0
25/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	19,162.0000	17,951.0000	(6.320)	0	0	0
25/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	13,160.0000	12,231.0000	(7.059)	0	0	0
25/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	40,693.0000	42,349.0000	4.069	0	0	0
25/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	8,908.0000	8,216.0000	(7.768)	0	0	0
25/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	65,107.0000	67,121.0000	3.093	0	0	0
25/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	5,976.0000	5,473.0000	(8.417)	0	0	0
25/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	52,819.0000	54,664.0000	3.493	0	0	0
25/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	66,262.0000	64,047.0000	(3.343)	0	0	0
25/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,140.0000	1,273.0000	11.667	0	0	0
25/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	82,759.0000	80,457.0000	(2.782)	0	0	0
25/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	326.0000	371.0000	13.804	0	0	0
25/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	26.0000	31.0000	19.231	0	0	0
25/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	100,196.0000	97,864.0000	(2.327)	0	0	0
25/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	100.0000	115.0000	15.000	0	0	0
25/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	118,145.0000	115,802.0000	(1.983)	0	0	0
25/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	3,499.0000	3,166.0000	(9.517)	0	0	0
25/10/2005	R201	2006/05/04			Bond Future	8.2710	8.2330	(0.459)	0.0000	0.0000	0
25/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	20,973.0000	22,117.0000	5.455	0	0	0
25/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	22,274.0000	21,061.0000	(5.446)	0	0	0
25/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	61,936.0000	63,973.0000	3.289	0	0	0
25/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	9,293.0000	9,929.0000	6.844	0	0	0
25/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	14,339.0000	15,217.0000	6.123	0	0	0
25/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	54,892.0000	52,967.0000	(3.507)	0	0	0
25/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,550.0000	3,229.0000	(9.042)	0	0	0
25/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	5,684.0000	6,116.0000	7.600	0	0	0
25/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	31,299.0000	29,821.0000	(4.722)	0	0	0
25/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	42,220.0000	40,499.0000	(4.076)	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
25/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	15,161.0000	14,215.0000	(6.240)	0	0	0
25/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	49,962.0000	51,831.0000	3.741	0	0	0
25/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	29,217.0000	30,628.0000	4.829	0	0	0
25/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	9,838.0000	9,139.0000	(7.105)	0	0	0
25/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	6,068.0000	5,581.0000	(8.026)	0	0	0
25/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	38,957.0000	40,614.0000	4.253	0	0	0
25/10/2005	R201	2006/08/03			Bond Future	8.2950	8.2570	(0.458)	0.0000	0.0000	0
25/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	46,505.0000	44,902.0000	(3.447)	0	0	0
25/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	18,065.0000	18,965.0000	4.982	0	0	0
25/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	12,818.0000	13,518.0000	5.461	0	0	0
25/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	24,575.0000	25,688.0000	4.529	0	0	0
25/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	36,126.0000	34,722.0000	(3.886)	0	0	0
25/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	27,304.0000	26,113.0000	(4.362)	0	0	0
25/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	20,039.0000	19,061.0000	(4.880)	0	0	0
25/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	51,379.0000	53,092.0000	3.334	0	0	0
25/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	14,256.0000	13,481.0000	(5.436)	0	0	0
25/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,531.0000	6,097.0000	(6.645)	0	0	0
25/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	41,334.0000	42,863.0000	3.699	0	0	0
25/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	58,371.0000	56,589.0000	(3.053)	0	0	0
25/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,815.0000	9,224.0000	(6.021)	0	0	0
25/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	62,311.0000	64,181.0000	3.001	0	0	0
25/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	8,757.0000	9,279.0000	5.961	0	0	0
25/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	32,354.0000	33,680.0000	4.098	0	0	0
25/10/2005	R203	2005/11/03			Bond Future	8.1910	8.1550	(0.440)	0.0000	0.0000	0
25/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	23,197.0000	25,736.0000	10.945	0	0	0
25/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	15,705.0000	13,284.0000	(15.415)	0	0	0
25/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	74,220.0000	71,508.0000	(3.654)	0	0	0
25/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	95,162.0000	92,450.0000	(2.850)	0	0	0
25/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	53,805.0000	51,094.0000	(5.039)	0	0	0
25/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	51.0000	60.0000	17.647	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
25/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	58,413.0000	61,124.0000	4.641	0	0	0
25/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	8.0000	2.0000	(75.000)	0	0	0
25/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	40,872.0000	43,578.0000	6.621	0	0	0
25/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	325.0000	152.0000	(53.231)	0	0	0
25/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	33,953.0000	31,251.0000	(7.958)	0	0	0
25/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	8,209.0000	9,736.0000	18.602	0	0	0
25/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	3,787.0000	2,603.0000	(31.265)	0	0	0
25/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	1,207.0000	1,498.0000	24.109	0	0	0
25/10/2005	R203	2006/02/02			Bond Future	8.2270	8.1910	(0.438)	0.0000	0.0000	0
25/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	58,540.0000	56,171.0000	(4.047)	0	0	0
25/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	77,018.0000	74,489.0000	(3.284)	0	0	0
25/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	5,965.0000	6,524.0000	9.371	0	0	0
25/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	2,795.0000	3,093.0000	10.662	0	0	0
25/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	42,083.0000	39,975.0000	(5.009)	0	0	0
25/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	9,991.0000	9,075.0000	(9.168)	0	0	0
25/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	19,270.0000	20,606.0000	6.933	0	0	0
25/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,151.0000	1,288.0000	11.903	0	0	0
25/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,397.0000	2,089.0000	(12.849)	0	0	0
25/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	57,426.0000	59,784.0000	4.106	0	0	0
25/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	5,155.0000	4,591.0000	(10.941)	0	0	0
25/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	42,843.0000	44,946.0000	4.909	0	0	0
25/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	29,906.0000	31,657.0000	5.855	0	0	0
25/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	28,283.0000	26,533.0000	(6.187)	0	0	0
25/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	96,913.0000	94,301.0000	(2.695)	0	0	0
25/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	17,571.0000	16,240.0000	(7.575)	0	0	0
25/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	412.0000	467.0000	13.350	0	0	0
25/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	11,308.0000	12,225.0000	8.109	0	0	0
25/10/2005	R203	2006/05/04			Bond Future	8.2530	8.2150	(0.460)	0.0000	0.0000	0
25/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	2,176.0000	2,375.0000	9.145	0	0	0
25/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	17,421.0000	18,483.0000	6.096	0	0	0
25/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	36,066.0000	34,357.0000	(4.739)	0	0	0
25/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	99,211.0000	96,639.0000	(2.592)	0	0	0
25/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	4,030.0000	4,366.0000	8.337	0	0	0
25/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	25,552.0000	24,155.0000	(5.467)	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
25/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	25,334.0000	26,708.0000	5.424	0	0	0
25/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	80,739.0000	78,304.0000	(3.016)	0	0	0
25/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	11,354.0000	12,127.0000	6.808	0	0	0
25/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	63,858.0000	61,614.0000	(3.514)	0	0	0
25/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	6,981.0000	7,508.0000	7.549	0	0	0
25/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	48,882.0000	46,883.0000	(4.089)	0	0	0
25/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	59,346.0000	61,562.0000	3.734	0	0	0
25/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	35,088.0000	36,774.0000	4.805	0	0	0
25/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	11,204.0000	10,405.0000	(7.131)	0	0	0
25/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	46,522.0000	48,494.0000	4.239	0	0	0
25/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	17,323.0000	16,238.0000	(6.263)	0	0	0
25/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	6,896.0000	6,341.0000	(8.048)	0	0	0
25/10/2005	R203	2006/08/03			Bond Future	8.2700	8.2320	(0.459)	0.0000	0.0000	0
25/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	31,483.0000	30,104.0000	(4.380)	0	0	0
25/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	30,048.0000	31,398.0000	4.493	0	0	0
25/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	22,206.0000	23,304.0000	4.945	0	0	0
25/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	68,160.0000	66,074.0000	(3.060)	0	0	0
25/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	10,865.0000	11,509.0000	5.927	0	0	0
25/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	41,816.0000	40,184.0000	(3.903)	0	0	0
25/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	83,985.0000	81,716.0000	(2.702)	0	0	0
25/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	15,835.0000	16,694.0000	5.425	0	0	0
25/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	39,341.0000	40,942.0000	4.070	0	0	0
25/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	16,347.0000	15,456.0000	(5.451)	0	0	0
25/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	49,982.0000	51,821.0000	3.679	0	0	0
25/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	23,032.0000	21,904.0000	(4.898)	0	0	0
25/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	54,060.0000	52,190.0000	(3.459)	0	0	0
25/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	61,796.0000	63,847.0000	3.319	0	0	0
25/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	7,155.0000	7,616.0000	6.443	0	0	0
25/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	4,511.0000	4,825.0000	6.961	0	0	0
25/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	101,354.0000	98,939.0000	(2.383)	0	0	0
25/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	11,241.0000	10,563.0000	(6.031)	0	0	0
25/10/2005	R204	2005/11/03			Bond Future	8.1750	8.1400	(0.428)	0.0000	0.0000	0
25/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	9,475.0000	11,106.0000	17.214	0	0	0
25/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	3,588.0000	2,455.0000	(31.577)	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
25/10/2005	R204	2006/02/02			Bond Future	8.2070	8.1700	(0.451)	0.0000	0.0000	0
25/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	12,639.0000	13,673.0000	8.181	0	0	0
25/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	28,906.0000	27,059.0000	(6.390)	0	0	0
25/10/2005	R204	2006/05/04			Bond Future	8.2310	8.1930	(0.462)	0.0000	0.0000	0
25/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	37,189.0000	35,421.0000	(4.754)	0	0	0
25/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	19,262.0000	20,413.0000	5.975	0	0	0
25/10/2005	R204	2006/08/03			Bond Future	8.2480	8.2110	(0.449)	0.0000	0.0000	0
25/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	24,414.0000	25,569.0000	4.731	0	0	0
25/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	43,422.0000	41,772.0000	(3.800)	0	0	0
25/10/2005	R207	2005/11/03			Bond Future	8.1500	8.1150	(0.429)	0.0000	0.0000	0
25/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	1,978.0000	2,409.0000	21.790	0	0	0
25/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	13,913.0000	11,578.0000	(16.783)	0	0	0
25/10/2005	R207	2006/02/02			Bond Future	8.1780	8.1420	(0.440)	0.0000	0.0000	0
25/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	13,696.0000	14,754.0000	7.725	0	0	0
25/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	27,708.0000	25,956.0000	(6.323)	0	0	0
25/10/2005	R207	2006/05/04			Bond Future	8.2010	8.1640	(0.451)	0.0000	0.0000	0
25/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	36,134.0000	34,444.0000	(4.677)	0	0	0
25/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	20,477.0000	21,642.0000	5.689	0	0	0
25/10/2005	R207	2006/08/03			Bond Future	8.2180	8.1800	(0.462)	0.0000	0.0000	0
25/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	42,556.0000	40,889.0000	(3.917)	0	0	0
25/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	25,754.0000	26,986.0000	4.784	0	0	0

**Grand Total:**

**1,812**