



Derivatives High/Low Report

High/Low for 21/10/2005

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
21/10/2005	GOVI 2005/11/03			jGovi	224.8990	224.5450	(0.157)	0.0000	0.0000	463
21/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	1,162.0000	722.0000	(37.866)	0	0	0
21/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	32,172.0000	35,272.0000	9.636	0	0	0
21/10/2005	GOVI 2006/02/02			jGovi	228.8840	228.5190	(0.159)	0.0000	0.0000	0
21/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	35,788.0000	33,920.0000	(5.220)	0	0	0
21/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	46,948.0000	48,730.0000	3.796	0	0	0
21/10/2005	GOVI 2006/05/04			jGovi	233.0970	232.7210	(0.161)	0.0000	0.0000	57
21/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	52,790.0000	50,311.0000	(4.696)	0	0	0
21/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	21,820.0000	23,101.0000	5.871	0	0	0
21/10/2005	GOVI 2006/08/03			jGovi	237.4940	237.1220	(0.157)	0.0000	0.0000	0
21/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	13,984.0000	14,790.0000	5.764	0	0	0
21/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	88,924.0000	86,010.0000	(3.277)	0	0	0
21/10/2005	GOVI 2006/11/02			jGovi	242.0690	241.7140	(0.147)	0.0000	0.0000	0
21/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	128,893.0000	125,807.0000	(2.394)	0	0	0
21/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	8,203.0000	8,667.0000	5.656	0	0	0
21/10/2005	J152 2006/02/28			jSwap	7.1560	7.1520	(0.056)	0.0000	0.0000	0
21/10/2005	J153 2010/08/31			jSwap	7.9110	7.9340	0.291	0.0000	0.0000	0
21/10/2005	J157 2015/09/15			jSwap	8.1540	8.1820	0.343	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
21/10/2005	J186	2026/12/21			jSwap	7.8070	7.8410	0.436	0.0000	0.0000	0
21/10/2005	J194	2008/02/28			jSwap	7.7440	7.7860	0.542	0.0000	0.0000	0
21/10/2005	J201	2014/12/22			jSwap	8.0820	8.1140	0.396	0.0000	0.0000	0
21/10/2005	J203	2017/09/15			jSwap	8.1150	8.1450	0.370	0.0000	0.0000	0
21/10/2005	J204	2018/12/21			jSwap	8.0700	8.1030	0.409	0.0000	0.0000	0
21/10/2005	J207	2020/01/15			jSwap	8.0590	8.0930	0.422	0.0000	0.0000	0
21/10/2005	JBAR	2005/03/16			jBar	7.0430	7.0430	-	0.0000	0.0000	0
21/10/2005	JFRA	2005/11/03			jFra	7.1130	7.1040	(0.127)	0.0000	0.0000	0
21/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	354.0000	371.0000	4.802	0	0	0
21/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	18.0000	14.0000	(22.222)	0	0	0
21/10/2005	JFRA	2006/02/02			jFra	7.3910	7.4390	0.649	0.0000	0.0000	0
21/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	690.0000	761.0000	10.290	0	0	0
21/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	345.0000	299.0000	(13.333)	0	0	0
21/10/2005	JFRA	2006/05/04			jFra	7.5910	7.6340	0.566	0.0000	0.0000	0
21/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	368.0000	339.0000	(7.880)	0	0	0
21/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,814.0000	1,890.0000	4.190	0	0	0
21/10/2005	JFRA	2006/08/03			jFra	7.7310	7.8090	1.009	0.0000	0.0000	0
21/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,316.0000	2,454.0000	5.959	0	0	0
21/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	528.0000	475.0000	(10.038)	0	0	0
21/10/2005	JFRA	2006/11/02			jFra	7.8290	7.9090	1.022	0.0000	0.0000	0
21/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,703.0000	2,841.0000	5.105	0	0	0
21/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	675.0000	618.0000	(8.444)	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
21/10/2005	JFRA	2007/02/01			jFra	7.9380	8.0010	0.794	0.0000	0.0000	500
21/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,236.0000	2,328.0000	4.114	0	0	0
21/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,165.0000	1,103.0000	(5.322)	0	0	0
21/10/2005	JFRA	2007/05/03			jFra	8.0130	8.0710	0.724	0.0000	0.0000	0
21/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,522.0000	2,607.0000	3.370	0	0	0
21/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,268.0000	1,212.0000	(4.416)	0	0	0
21/10/2005	JFRA	2007/08/02			jFra	8.0550	8.1340	0.981	0.0000	0.0000	0
21/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,366.0000	1,290.0000	(5.564)	0	0	0
21/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,722.0000	2,839.0000	4.298	0	0	0
21/10/2005	JFRA	2007/11/01			jFra	8.2050	8.2690	0.780	0.0000	0.0000	0
21/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,402.0000	1,339.0000	(4.494)	0	0	0
21/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,254.0000	3,359.0000	3.227	0	0	0
21/10/2005	JN02	2005/11/03			jNote	7.6950	7.7490	0.702	0.0000	0.0000	0
21/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,090.0000	4,866.0000	18.973	0	0	0
21/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	518.0000	305.0000	(41.120)	0	0	0
21/10/2005	JN02	2006/02/02			jNote	7.8360	7.9000	0.817	0.0000	0.0000	0
21/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	12,390.0000	13,314.0000	7.458	0	0	0
21/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,550.0000	1,303.0000	(15.935)	0	0	0
21/10/2005	JN05	2005/11/03			jNote	8.0540	8.0940	0.497	0.0000	0.0000	0
21/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	5,120.0000	6,002.0000	17.227	0	0	0
21/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	2,906.0000	2,152.0000	(25.946)	0	0	0
21/10/2005	JN05	2006/02/02			jNote	8.1330	8.1720	0.480	0.0000	0.0000	0
21/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	4,891.0000	4,408.0000	(9.875)	0	0	0
21/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	20,564.0000	21,655.0000	5.305	0	0	0
21/10/2005	JN10	2005/11/03			jNote	8.1840	8.2120	0.342	0.0000	0.0000	0
21/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	1,767.0000	1,268.0000	(28.240)	0	0	0
21/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	14,302.0000	15,691.0000	9.712	0	0	0

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21/10/2005	JN10	2006/02/02			jNote	8.2220	8.2530	0.377	0.0000	0.0000	0
21/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	10,592.0000	9,765.0000	(7.808)	0	0	0
21/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	25,675.0000	26,930.0000	4.888	0	0	0
21/10/2005	JROD	2005/10/31			jRod	6.6720	6.5260	(2.188)	0.0000	0.0000	0
21/10/2005	JROD	2005/11/30			jRod	6.7490	6.5970	(2.252)	0.0000	0.0000	0
21/10/2005	JROD	2005/12/30			jRod	6.8720	6.7160	(2.270)	0.0000	0.0000	0
21/10/2005	JROD	2006/01/31			jRod	6.8780	6.7990	(1.149)	0.0000	0.0000	0
21/10/2005	JROD	2006/02/28			jRod	6.9630	6.8830	(1.149)	0.0000	0.0000	0
21/10/2005	JROD	2006/03/31			jRod	7.0680	6.9930	(1.061)	0.0000	0.0000	0
21/10/2005	JROD	2006/04/28			jRod	7.0250	6.9780	(0.669)	0.0000	0.0000	0
21/10/2005	JROD	2006/05/31			jRod	7.1130	7.0680	(0.633)	0.0000	0.0000	0
21/10/2005	JROD	2006/06/30			jRod	7.1990	7.1540	(0.625)	0.0000	0.0000	0
21/10/2005	JROD	2006/07/31			jRod	7.1470	7.1120	(0.490)	0.0000	0.0000	0
21/10/2005	JROD	2006/08/31			jRod	7.2240	7.1870	(0.512)	0.0000	0.0000	0
21/10/2005	R152	2005/11/03			Bond Future	7.1760	7.1650	(0.153)	0.0000	0.0000	0
21/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,328.0000	1,294.0000	(2.560)	0	0	0
21/10/2005	R153	2005/11/03			Bond Future	7.9460	7.9710	0.315	7.9300	7.9800	138
21/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	6,012.0000	5,220.0000	(13.174)	0	0	0
21/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	3,631.0000	3,942.0000	8.565	0	0	0
21/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	24,307.0000	23,204.0000	(4.538)	0	0	0
21/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	5

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21/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	45,421.0000	44,317.0000	(2.431)	0	0	0
21/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	155.0000	156.0000	0.645	0	0	0
21/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	891.0000	949.0000	6.510	0	0	5
21/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	31,249.0000	32,350.0000	3.523	0	0	0
21/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
21/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	55,868.0000	54,765.0000	(1.974)	0	0	0
21/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	14,222.0000	13,176.0000	(7.355)	0	0	0
21/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	143.0000	87.0000	(39.161)	0	0	0
21/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	20,047.0000	21,095.0000	5.228	0	0	0
21/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	34,868.0000	33,763.0000	(3.169)	0	0	0
21/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	20.0000	19.0000	(5.000)	0	0	0
21/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	42,720.0000	43,823.0000	2.582	0	0	0
21/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	1,433.0000	1,092.0000	(23.796)	0	0	0
21/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,129.0000	10,892.0000	7.533	0	0	0
21/10/2005	R153	2006/02/02			Bond Future	8.0050	8.0320	0.337	0.0000	0.0000	2
21/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	6,406.0000	6,669.0000	4.106	0	0	0
21/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,385.0000	4,567.0000	4.151	0	0	0
21/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	35,092.0000	34,143.0000	(2.704)	0	0	0
21/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	26,922.0000	26,054.0000	(3.224)	0	0	0
21/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	13,292.0000	13,799.0000	3.814	0	0	0
21/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	43,778.0000	42,770.0000	(2.303)	0	0	0
21/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	13,083.0000	12,459.0000	(4.770)	0	0	0
21/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	7,924.0000	7,456.0000	(5.906)	0	0	0
21/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	18,672.0000	19,335.0000	3.551	0	0	2
21/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,284.0000	3,971.0000	(7.306)	0	0	0
21/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	25,690.0000	26,508.0000	3.184	0	0	0
21/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	2,993.0000	3,116.0000	4.110	0	0	0
21/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	732.0000	650.0000	(11.202)	0	0	0
21/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	34,154.0000	35,106.0000	2.787	0	0	0
21/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	43,817.0000	44,865.0000	2.392	0	0	0
21/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	54,315.0000	55,417.0000	2.029	0	0	0
21/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	206.0000	177.0000	(14.078)	0	0	0
21/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	1,969.0000	1,791.0000	(9.040)	0	0	0

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21/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	19,498.0000	18,739.0000	(3.893)	0	0	0
21/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	9,287.0000	9,658.0000	3.995	0	0	0
21/10/2005	R153	2006/05/04			Bond Future	8.0420	8.0720	0.373	0.0000	0.0000	0
21/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	16,094.0000	16,672.0000	3.591	0	0	0
21/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	14,422.0000	13,808.0000	(4.257)	0	0	0
21/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	4,426.0000	4,156.0000	(6.100)	0	0	0
21/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	36,458.0000	37,380.0000	2.529	0	0	0
21/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	6,867.0000	6,493.0000	(5.446)	0	0	0
21/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	28,670.0000	29,488.0000	2.853	0	0	0
21/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	45,088.0000	46,094.0000	2.231	0	0	0
21/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	54,406.0000	55,478.0000	1.970	0	0	0
21/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	2,716.0000	2,531.0000	(6.811)	0	0	0
21/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,582.0000	1,462.0000	(7.585)	0	0	0
21/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	21,853.0000	22,554.0000	3.208	0	0	0
21/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	10,169.0000	9,679.0000	(4.819)	0	0	0
21/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	40,496.0000	39,471.0000	(2.531)	0	0	0
21/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	19,651.0000	18,915.0000	(3.745)	0	0	0
21/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,174.0000	3,341.0000	5.261	0	0	0
21/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	48,705.0000	47,620.0000	(2.228)	0	0	0
21/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,892.0000	1,999.0000	5.655	0	0	0
21/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	5,082.0000	5,328.0000	4.841	0	0	0
21/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	7,782.0000	8,125.0000	4.408	0	0	0
21/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	32,811.0000	31,865.0000	(2.883)	0	0	0
21/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	11,418.0000	11,874.0000	3.994	0	0	0
21/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	25,815.0000	24,966.0000	(3.289)	0	0	0
21/10/2005	R153	2006/08/03			Bond Future	8.0680	8.0980	0.372	0.0000	0.0000	0
21/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	18,939.0000	19,495.0000	2.936	0	0	0
21/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	16,379.0000	15,809.0000	(3.480)	0	0	0
21/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	45,426.0000	46,329.0000	1.988	0	0	0
21/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,390.0000	4,165.0000	(5.125)	0	0	0
21/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,393.0000	6,095.0000	(4.661)	0	0	0
21/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	10,612.0000	10,983.0000	3.496	0	0	0
21/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	26,709.0000	25,953.0000	(2.831)	0	0	0
21/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,627.0000	7,916.0000	3.789	0	0	0

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21/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,325.0000	5,543.0000	4.094	0	0	0
21/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	39,702.0000	38,793.0000	(2.290)	0	0	0
21/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	14,364.0000	14,825.0000	3.209	0	0	0
21/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	32,910.0000	32,072.0000	(2.546)	0	0	0
21/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	24,360.0000	25,012.0000	2.677	0	0	0
21/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	37,662.0000	38,491.0000	2.201	0	0	0
21/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	9,015.0000	8,632.0000	(4.248)	0	0	0
21/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	30,616.0000	31,360.0000	2.430	0	0	0
21/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	12,328.0000	11,854.0000	(3.845)	0	0	0
21/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	21,180.0000	20,514.0000	(3.144)	0	0	0
21/10/2005	R157	2005/11/03			Bond Future	8.1580	8.1880	0.368	0.0000	0.0000	8
21/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	18.0000	8.0000	(55.556)	0	0	0
21/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	123,124.0000	125,593.0000	2.005	0	0	0
21/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	5,744.0000	6,380.0000	11.072	0	0	0
21/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	13,297.0000	11,463.0000	(13.793)	0	0	0
21/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
21/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	55,756.0000	58,215.0000	4.410	0	0	0
21/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	47,849.0000	45,389.0000	(5.141)	0	0	0
21/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	1,375.0000	1,503.0000	9.309	0	0	0
21/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	29,164.0000	26,823.0000	(8.027)	0	0	0
21/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	34,653.0000	36,946.0000	6.617	0	0	0
21/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	16,734.0000	18,330.0000	9.537	0	0	0
21/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	452.0000	276.0000	(38.938)	0	0	0
21/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	86,056.0000	83,586.0000	(2.870)	0	0	0
21/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	3,628.0000	2,754.0000	(24.090)	0	0	0
21/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	32.0000	31.0000	(3.125)	0	0	0
21/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	67,062.0000	64,591.0000	(3.685)	0	0	0
21/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	238.0000	247.0000	3.782	0	0	0
21/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	100,189.0000	102,658.0000	2.464	0	0	0
21/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	77,730.0000	80,200.0000	3.178	0	0	0
21/10/2005	R157	2006/02/02			Bond Future	8.2010	8.2330	0.390	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
21/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	102,098.0000	104,575.0000	2.426	0	0	0
21/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	632.0000	539.0000	(14.715)	0	0	0
21/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	124,088.0000	126,622.0000	2.042	0	0	0
21/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,934.0000	1,702.0000	(11.996)	0	0	0
21/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	214.0000	178.0000	(16.822)	0	0	0
21/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	81,448.0000	83,786.0000	2.871	0	0	0
21/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	23,740.0000	24,837.0000	4.621	0	0	250
21/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	4,716.0000	4,253.0000	(9.818)	0	0	0
21/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	27,672.0000	26,199.0000	(5.323)	0	0	250
21/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	62,725.0000	64,831.0000	3.358	0	0	0
21/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	7,740.0000	8,135.0000	5.103	0	0	0
21/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	85,496.0000	83,179.0000	(2.710)	0	0	0
21/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	4,628.0000	4,881.0000	5.467	0	0	0
21/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	69,952.0000	67,777.0000	(3.109)	0	0	0
21/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	54,515.0000	52,515.0000	(3.669)	0	0	0
21/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	11,338.0000	11,908.0000	5.027	0	0	0
21/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	40,235.0000	38,468.0000	(4.392)	0	0	0
21/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	16,482.0000	17,285.0000	4.872	0	0	0
21/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	46,653.0000	48,445.0000	3.841	0	0	0
21/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	33,579.0000	35,019.0000	4.288	0	0	0
21/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	9,714.0000	8,936.0000	(8.009)	0	0	0
21/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	17,284.0000	16,154.0000	(6.538)	0	0	0
21/10/2005	R157	2006/05/04			Bond Future	8.2320	8.2650	0.401	0.0000	0.0000	0
21/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	35,248.0000	33,831.0000	(4.020)	0	0	0
21/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	33,835.0000	35,007.0000	3.464	0	0	0
21/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	12,172.0000	12,641.0000	3.853	0	0	0
21/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	69,088.0000	71,035.0000	2.818	0	0	0
21/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	85,519.0000	87,698.0000	2.548	0	0	0
21/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	16,433.0000	15,532.0000	(5.483)	0	0	0
21/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	5,306.0000	4,898.0000	(7.689)	0	0	0
21/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,007.0000	2,749.0000	(8.580)	0	0	0
21/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	104,670.0000	106,999.0000	2.225	0	0	0
21/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	55,017.0000	56,703.0000	3.065	0	0	0
21/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	20,314.0000	21,070.0000	3.722	0	0	115
21/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	9,898.0000	9,258.0000	(6.466)	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
21/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	43,345.0000	44,767.0000	3.281	0	0	0
21/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	24,959.0000	23,793.0000	(4.672)	0	0	0
21/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	60,162.0000	58,330.0000	(3.045)	0	0	0
21/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	88,966.0000	86,846.0000	(2.383)	0	0	0
21/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	15,731.0000	16,329.0000	3.801	0	0	0
21/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	74,234.0000	72,244.0000	(2.681)	0	0	0
21/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	26,259.0000	27,207.0000	3.610	0	0	0
21/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	47,080.0000	45,440.0000	(3.483)	0	0	0
21/10/2005	R157	2006/08/03			Bond Future	8.2540	8.2880	0.412	0.0000	0.0000	0
21/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	24,323.0000	23,194.0000	(4.642)	0	0	0
21/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	56,805.0000	58,513.0000	3.007	0	0	0
21/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	11,973.0000	11,291.0000	(5.696)	0	0	0
21/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	71,526.0000	73,447.0000	2.686	0	0	0
21/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	43,993.0000	45,468.0000	3.353	0	0	0
21/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	17,389.0000	16,493.0000	(5.153)	0	0	0
21/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	42,964.0000	41,358.0000	(3.738)	0	0	0
21/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,897.0000	8,319.0000	5.344	0	0	0
21/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	54,554.0000	52,728.0000	(3.347)	0	0	0
21/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	32,853.0000	31,483.0000	(4.170)	0	0	0
21/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	88,009.0000	90,115.0000	2.393	0	0	0
21/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	33,159.0000	34,393.0000	3.721	0	0	0
21/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	81,390.0000	79,210.0000	(2.678)	0	0	0
21/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	11,864.0000	12,449.0000	4.931	0	0	0
21/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	67,440.0000	65,421.0000	(2.994)	0	0	0
21/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	17,246.0000	18,024.0000	4.511	0	0	0
21/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	24,281.0000	25,278.0000	4.106	0	0	0
21/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	106,054.0000	108,311.0000	2.128	0	0	0
21/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	7,920.0000	7,422.0000	(6.288)	0	0	0
21/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,021.0000	4,674.0000	(6.911)	0	0	0
21/10/2005	R186	2005/11/03			Bond Future	7.8690	7.9040	0.445	0.0000	0.0000	0
21/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	187,179.0000	191,474.0000	2.295	0	0	0
21/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	79,857.0000	84,133.0000	5.355	0	0	0
21/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	33.0000	13.0000	(60.606)	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
21/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	22,501.0000	19,187.0000	(14.728)	0	0	0
21/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	6,538.0000	7,519.0000	15.005	0	0	0
21/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	21,329.0000	23,958.0000	12.326	0	0	0
21/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	6,555.0000	4,888.0000	(25.431)	0	0	0
21/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	128,163.0000	123,867.0000	(3.352)	0	0	0
21/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	14.0000	14.0000	-	0	0	0
21/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	195.0000	213.0000	9.231	0	0	0
21/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	101,647.0000	97,351.0000	(4.226)	0	0	0
21/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	114,247.0000	118,542.0000	3.759	0	0	0
21/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	150,011.0000	154,306.0000	2.863	0	0	0
21/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	47,522.0000	51,473.0000	8.314	0	0	0
21/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	836.0000	491.0000	(41.268)	0	0	0
21/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	74,315.0000	70,037.0000	(5.757)	0	0	0
21/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	46,925.0000	42,818.0000	(8.752)	0	0	0
21/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	1,346.0000	1,535.0000	14.042	0	0	0
21/10/2005	R186	2006/02/02			Bond Future	7.8860	7.9220	0.457	0.0000	0.0000	0
21/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	64,556.0000	67,509.0000	4.574	0	0	0
21/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	16,085.0000	14,658.0000	(8.872)	0	0	0
21/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	28,508.0000	26,451.0000	(7.216)	0	0	0
21/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	45,269.0000	47,593.0000	5.134	0	0	0
21/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	30,930.0000	32,663.0000	5.603	0	0	0
21/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	44,721.0000	42,074.0000	(5.919)	0	0	0
21/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	129,882.0000	125,834.0000	(3.117)	0	0	0
21/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	8,038.0000	8,588.0000	6.842	0	0	0
21/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	4,492.0000	4,824.0000	7.391	0	0	0
21/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	107,030.0000	103,200.0000	(3.578)	0	0	0
21/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	85,288.0000	81,764.0000	(4.132)	0	0	0
21/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	979.0000	818.0000	(16.445)	0	0	0
21/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	188,184.0000	192,521.0000	2.305	0	0	0
21/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	216.0000	172.0000	(20.370)	0	0	0
21/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	152,059.0000	156,279.0000	2.775	0	0	0
21/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	3,047.0000	2,635.0000	(13.521)	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
21/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	118,621.0000	122,589.0000	3.345	0	0	0
21/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	89,165.0000	92,695.0000	3.959	0	0	0
21/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	13,666.0000	14,522.0000	6.264	0	0	0
21/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	7,774.0000	6,924.0000	(10.934)	0	0	0
21/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	63,935.0000	60,794.0000	(4.913)	0	0	0
21/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	20,699.0000	21,937.0000	5.981	0	0	0
21/10/2005	R186	2006/05/04			Bond Future	7.8980	7.9350	0.468	0.0000	0.0000	0
21/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	36,963.0000	34,857.0000	(5.698)	0	0	0
21/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	55,073.0000	57,433.0000	4.285	0	0	0
21/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	51,312.0000	48,729.0000	(5.034)	0	0	0
21/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	39,058.0000	40,942.0000	4.824	0	0	0
21/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	108,093.0000	104,355.0000	(3.458)	0	0	0
21/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	130,001.0000	126,018.0000	(3.064)	0	0	0
21/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	10,138.0000	9,314.0000	(8.128)	0	0	0
21/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	157,334.0000	161,271.0000	2.502	0	0	0
21/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	16,514.0000	15,318.0000	(7.242)	0	0	0
21/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	5,840.0000	5,311.0000	(9.058)	0	0	0
21/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,142.0000	2,825.0000	(10.089)	0	0	0
21/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	6,764.0000	7,247.0000	7.141	0	0	0
21/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	191,238.0000	195,388.0000	2.170	0	0	0
21/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	98,824.0000	102,094.0000	3.309	0	0	0
21/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	126,389.0000	130,031.0000	2.882	0	0	0
21/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	74,988.0000	77,821.0000	3.778	0	0	0
21/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	25,374.0000	23,741.0000	(6.436)	0	0	0
21/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	17,571.0000	18,618.0000	5.959	0	0	0
21/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	87,320.0000	83,902.0000	(3.914)	0	0	0
21/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	11,119.0000	11,848.0000	6.556	0	0	0
21/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	68,226.0000	65,197.0000	(4.440)	0	0	0
21/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	26,701.0000	28,139.0000	5.386	0	0	0
21/10/2005	R186	2006/08/03			Bond Future	7.9040	7.9420	0.481	0.0000	0.0000	0
21/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	34,356.0000	32,560.0000	(5.228)	0	0	0
21/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	84,369.0000	87,127.0000	3.269	0	0	0
21/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	107,080.0000	110,218.0000	2.931	0	0	0
21/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	16,944.0000	15,873.0000	(6.321)	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
21/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	133,125.0000	136,607.0000	2.616	0	0	0
21/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	76,577.0000	73,608.0000	(3.877)	0	0	0
21/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	46,315.0000	44,121.0000	(4.737)	0	0	0
21/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	24,597.0000	23,181.0000	(5.757)	0	0	0
21/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	36,025.0000	37,610.0000	4.400	0	0	0
21/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,218.0000	8,716.0000	6.060	0	0	0
21/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	25,853.0000	27,095.0000	4.804	0	0	0
21/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	60,440.0000	57,849.0000	(4.287)	0	0	0
21/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	162,356.0000	166,134.0000	2.327	0	0	0
21/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	48,984.0000	50,947.0000	4.007	0	0	0
21/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	155,257.0000	151,202.0000	(2.612)	0	0	0
21/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	94,468.0000	91,156.0000	(3.506)	0	0	0
21/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	12,349.0000	13,046.0000	5.644	0	0	0
21/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	65,031.0000	67,391.0000	3.629	0	0	0
21/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	18,095.0000	19,039.0000	5.217	0	0	0
21/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	113,785.0000	110,176.0000	(3.172)	0	0	0
21/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	134,168.0000	130,311.0000	(2.875)	0	0	0
21/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	11,198.0000	10,421.0000	(6.939)	0	0	0
21/10/2005	R194	2005/11/03			Bond Future	7.7920	7.8370	0.578	0.0000	0.0000	0
21/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,571.0000	7,409.0000	12.753	0	0	0
21/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	297.0000	173.0000	(41.751)	0	0	0
21/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	9,894.0000	8,964.0000	(9.400)	0	0	0
21/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	2,692.0000	3,191.0000	18.536	0	0	0
21/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	150.0000	183.0000	22.000	0	0	0
21/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	1,793.0000	1,329.0000	(25.878)	0	0	0
21/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	761.0000	930.0000	22.208	0	0	0
21/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	15.0000	6.0000	(60.000)	0	0	0
21/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	5,201.0000	4,407.0000	(15.266)	0	0	0
21/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	15,028.0000	14,068.0000	(6.388)	0	0	0
21/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	20,249.0000	19,287.0000	(4.751)	0	0	0
21/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	15.0000	18.0000	20.000	0	0	0
21/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	25,450.0000	24,487.0000	(3.784)	0	0	0
21/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	17,128.0000	18,091.0000	5.622	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
21/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	11,698.0000	12,651.0000	8.147	0	0	0
21/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	22,609.0000	23,572.0000	4.259	0	0	0
21/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	28,127.0000	29,090.0000	3.424	0	0	0
21/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	33,681.0000	34,644.0000	2.859	0	0	0
21/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R194	2006/02/02			Bond Future	7.8820	7.9350	0.672	0.0000	0.0000	0
21/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	7,271.0000	7,831.0000	7.702	0	0	0
21/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	2,302.0000	2,525.0000	9.687	0	0	0
21/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	17,818.0000	16,950.0000	(4.871)	0	0	0
21/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	21,892.0000	20,967.0000	(4.225)	0	0	0
21/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	766.0000	856.0000	11.749	0	0	0
21/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,665.0000	3,984.0000	8.704	0	0	0
21/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,368.0000	1,514.0000	10.673	0	0	0
21/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,256.0000	1,070.0000	(14.809)	0	0	0
21/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	10,681.0000	9,986.0000	(6.507)	0	0	0
21/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	13,451.0000	14,279.0000	6.156	0	0	0
21/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	14,050.0000	13,259.0000	(5.630)	0	0	0
21/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	4,739.0000	4,284.0000	(9.601)	0	0	0
21/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,662.0000	2,346.0000	(11.871)	0	0	0
21/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	5,190.0000	5,620.0000	8.285	0	0	0
21/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	7,447.0000	6,862.0000	(7.856)	0	0	0
21/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	10,011.0000	10,709.0000	6.972	0	0	0
21/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	26,926.0000	27,936.0000	3.751	0	0	0
21/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	22,085.0000	23,073.0000	4.474	0	0	0
21/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	17,508.0000	18,439.0000	5.318	0	0	0
21/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	437.0000	354.0000	(18.993)	0	0	0
21/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	16.0000	11.0000	(31.250)	0	0	0
21/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	109.0000	83.0000	(23.853)	0	0	0
21/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	31,876.0000	32,890.0000	3.181	0	0	0
21/10/2005	R194	2006/05/04			Bond Future	7.9410	8.0020	0.768	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
21/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	5,631.0000	5,179.0000	(8.027)	0	0	0
21/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	8,876.0000	9,458.0000	6.557	0	0	0
21/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,469.0000	1,626.0000	10.688	0	0	0
21/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	7,633.0000	7,084.0000	(7.192)	0	0	0
21/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	6,633.0000	7,117.0000	7.297	0	0	0
21/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	19,219.0000	18,343.0000	(4.558)	0	0	0
21/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	10,022.0000	9,376.0000	(6.446)	0	0	0
21/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	15,860.0000	15,048.0000	(5.120)	0	0	0
21/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	2,263.0000	2,485.0000	9.810	0	0	0
21/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	25,521.0000	26,463.0000	3.691	0	0	0
21/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	702.0000	611.0000	(12.963)	0	0	0
21/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	29,613.0000	30,589.0000	3.296	0	0	0
21/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	408.0000	351.0000	(13.971)	0	0	0
21/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	21,612.0000	22,509.0000	4.150	0	0	0
21/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,822.0000	1,625.0000	(10.812)	0	0	0
21/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,156.0000	1,018.0000	(11.938)	0	0	0
21/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,757.0000	2,486.0000	(9.830)	0	0	0
21/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	17,941.0000	18,777.0000	4.660	0	0	0
21/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	12,777.0000	12,042.0000	(5.753)	0	0	0
21/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	4,800.0000	5,188.0000	8.083	0	0	0
21/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	3,356.0000	3,656.0000	8.939	0	0	0
21/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	4,014.0000	3,656.0000	(8.919)	0	0	0
21/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	11,526.0000	12,202.0000	5.865	0	0	0
21/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	14,561.0000	15,323.0000	5.233	0	0	0
21/10/2005	R194	2006/08/03			Bond Future	7.9800	8.0490	0.865	0.0000	0.0000	0
21/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,492.0000	3,194.0000	(8.534)	0	0	0
21/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	17,107.0000	17,887.0000	4.560	0	0	0
21/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,804.0000	1,624.0000	(9.978)	0	0	0
21/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	20,128.0000	20,964.0000	4.153	0	0	0
21/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	14,314.0000	15,032.0000	5.016	0	0	0
21/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	9,516.0000	10,088.0000	6.011	0	0	0
21/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,542.0000	2,308.0000	(9.205)	0	0	0
21/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	4,679.0000	4,311.0000	(7.865)	0	0	0
21/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	17,263.0000	16,465.0000	(4.623)	0	0	0
21/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	9,819.0000	9,222.0000	(6.080)	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
21/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,396.0000	2,613.0000	9.057	0	0	0
21/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	6,123.0000	5,680.0000	(7.235)	0	0	0
21/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	3,304.0000	3,581.0000	8.384	0	0	0
21/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	14,553.0000	13,816.0000	(5.064)	0	0	0
21/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	7,541.0000	8,036.0000	6.564	0	0	0
21/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	4,448.0000	4,793.0000	7.756	0	0	0
21/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	11,777.0000	12,425.0000	5.502	0	0	0
21/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	5,855.0000	6,273.0000	7.139	0	0	0
21/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	12,064.0000	11,394.0000	(5.554)	0	0	0
21/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	7,836.0000	7,316.0000	(6.636)	0	0	0
21/10/2005	R201	2005/11/03			Bond Future	8.1470	8.1820	0.430	0.0000	0.0000	0
21/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	4,143.0000	4,745.0000	14.531	0	0	0
21/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	43,241.0000	45,507.0000	5.240	0	0	0
21/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	26,613.0000	28,735.0000	7.974	0	0	0
21/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	10,816.0000	9,144.0000	(15.459)	0	0	0
21/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	23,576.0000	21,430.0000	(9.102)	0	0	0
21/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	13.0000	5.0000	(61.538)	0	0	0
21/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	934.0000	1,063.0000	13.812	0	0	0
21/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	60,553.0000	62,827.0000	3.755	0	0	0
21/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	78,238.0000	80,512.0000	2.907	0	0	0
21/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	96,290.0000	98,564.0000	2.362	0	0	0
21/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	38,440.0000	36,179.0000	(5.882)	0	0	0
21/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	151.0000	164.0000	8.609	0	0	0
21/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	53,642.0000	51,368.0000	(4.239)	0	0	0
21/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	12,570.0000	14,059.0000	11.846	0	0	0
21/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	2,948.0000	2,162.0000	(26.662)	0	0	0
21/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	19.0000	19.0000	-	0	0	0
21/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	68,652.0000	66,378.0000	(3.312)	0	0	0
21/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	360.0000	207.0000	(42.500)	0	0	0
21/10/2005	R201	2006/02/02			Bond Future	8.1860	8.2220	0.440	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
21/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	8,398.0000	8,899.0000	5.966	0	0	0
21/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	55,807.0000	53,866.0000	(3.478)	0	0	0
21/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	68,233.0000	66,165.0000	(3.031)	0	0	0
21/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	3,325.0000	3,543.0000	6.556	0	0	0
21/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	43,485.0000	41,699.0000	(4.107)	0	0	0
21/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	5,663.0000	6,008.0000	6.092	0	0	0
21/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	12,368.0000	13,078.0000	5.741	0	0	0
21/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,488.0000	1,288.0000	(13.441)	0	0	0
21/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	48,597.0000	50,474.0000	3.862	0	0	0
21/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	22,051.0000	20,737.0000	(5.959)	0	0	0
21/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	17,990.0000	18,963.0000	5.409	0	0	0
21/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	13,767.0000	12,761.0000	(7.307)	0	0	0
21/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	35,948.0000	37,545.0000	4.443	0	0	0
21/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	79,591.0000	81,802.0000	2.778	0	0	0
21/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	25,687.0000	26,968.0000	4.987	0	0	0
21/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	63,309.0000	65,396.0000	3.297	0	0	0
21/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	7,725.0000	7,036.0000	(8.919)	0	0	0
21/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	3,743.0000	3,334.0000	(10.927)	0	0	0
21/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	459.0000	383.0000	(16.558)	0	0	0
21/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	96,945.0000	99,204.0000	2.330	0	0	0
21/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	150.0000	122.0000	(18.667)	0	0	0
21/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	114,860.0000	117,138.0000	1.983	0	0	0
21/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	32,096.0000	30,518.0000	(4.917)	0	0	0
21/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	43.0000	34.0000	(20.930)	0	0	0
21/10/2005	R201	2006/05/04			Bond Future	8.2170	8.2550	0.462	0.0000	0.0000	0
21/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	10,475.0000	9,721.0000	(7.198)	0	0	0
21/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	40,051.0000	41,657.0000	4.010	0	0	0
21/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	52,384.0000	54,214.0000	3.493	0	0	0
21/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	15,897.0000	14,889.0000	(6.341)	0	0	0
21/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	6,528.0000	5,998.0000	(8.119)	0	0	0
21/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	29,506.0000	30,858.0000	4.582	0	0	0
21/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	22,916.0000	21,641.0000	(5.564)	0	0	0
21/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	20,866.0000	21,951.0000	5.200	0	0	0
21/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	31,522.0000	29,989.0000	(4.863)	0	0	0
21/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	41,575.0000	39,811.0000	(4.243)	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
21/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	14,115.0000	14,941.0000	5.852	0	0	0
21/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	52,830.0000	50,876.0000	(3.699)	0	0	0
21/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	9,105.0000	9,701.0000	6.546	0	0	0
21/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,585.0000	5,991.0000	7.269	0	0	0
21/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,251.0000	3,511.0000	7.998	0	0	0
21/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	64,989.0000	62,889.0000	(3.231)	0	0	0
21/10/2005	R201	2006/08/03			Bond Future	8.2400	8.2800	0.485	0.0000	0.0000	0
21/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	26,446.0000	25,165.0000	(4.844)	0	0	0
21/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	25,839.0000	26,986.0000	4.439	0	0	0
21/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	18,874.0000	19,800.0000	4.906	0	0	0
21/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	34,526.0000	33,024.0000	(4.350)	0	0	0
21/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	34,348.0000	35,720.0000	3.994	0	0	0
21/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	19,624.0000	18,567.0000	(5.386)	0	0	0
21/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	43,778.0000	42,072.0000	(3.897)	0	0	0
21/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,158.0000	9,700.0000	5.918	0	0	0
21/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	54,059.0000	52,173.0000	(3.489)	0	0	0
21/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,067.0000	6,458.0000	6.445	0	0	0
21/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	65,184.0000	63,147.0000	(3.125)	0	0	0
21/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	44,420.0000	46,009.0000	3.577	0	0	0
21/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	13,364.0000	14,086.0000	5.403	0	0	0
21/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	55,999.0000	57,787.0000	3.193	0	0	0
21/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	14,069.0000	13,230.0000	(5.963)	0	0	0
21/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	9,722.0000	9,081.0000	(6.593)	0	0	0
21/10/2005	R203	2005/11/03			Bond Future	8.1410	8.1710	0.369	0.0000	0.0000	0
21/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	3,467.0000	3,996.0000	15.258	0	0	0
21/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	13,514.0000	15,032.0000	11.233	0	0	0
21/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	2,784.0000	2,039.0000	(26.760)	0	0	0
21/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	11,658.0000	9,923.0000	(14.882)	0	0	0
21/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	27,052.0000	24,851.0000	(8.136)	0	0	0
21/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	411.0000	474.0000	15.328	0	0	0
21/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	44,653.0000	42,391.0000	(5.066)	0	0	0
21/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	30,423.0000	32,563.0000	7.034	0	0	0
21/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	289.0000	166.0000	(42.561)	0	0	0
21/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	50,047.0000	52,304.0000	4.510	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
21/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	11.0000	4.0000	(63.636)	0	0	0
21/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	20.0000	21.0000	5.000	0	0	0
21/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	91,393.0000	93,657.0000	2.477	0	0	0
21/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	70,451.0000	72,715.0000	3.214	0	0	0
21/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	62,182.0000	59,918.0000	(3.641)	0	0	0
21/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/10/2005	R203	2006/02/02			Bond Future	8.1760	8.2070	0.379	0.0000	0.0000	0
21/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	26,295.0000	27,613.0000	5.012	0	0	0
21/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	21,670.0000	20,325.0000	(6.207)	0	0	0
21/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	13,101.0000	12,118.0000	(7.503)	0	0	0
21/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	16,191.0000	17,146.0000	5.898	0	0	0
21/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	73,604.0000	75,714.0000	2.867	0	0	0
21/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	60,985.0000	58,875.0000	(3.460)	0	0	0
21/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,176.0000	2,366.0000	8.732	0	0	0
21/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	575.0000	492.0000	(14.435)	0	0	0
21/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	9,137.0000	9,762.0000	6.840	0	0	0
21/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	46,158.0000	44,223.0000	(4.192)	0	0	0
21/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	4,689.0000	5,055.0000	7.806	0	0	0
21/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	32,833.0000	31,158.0000	(5.102)	0	0	0
21/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	39,503.0000	41,159.0000	4.192	0	0	0
21/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	7,166.0000	6,521.0000	(9.001)	0	0	0
21/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	55,469.0000	57,395.0000	3.472	0	0	0
21/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	93,296.0000	95,512.0000	2.375	0	0	0
21/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,517.0000	1,327.0000	(12.525)	0	0	0
21/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	3,505.0000	3,131.0000	(10.670)	0	0	0
21/10/2005	R203	2006/05/04			Bond Future	8.1990	8.2320	0.402	0.0000	0.0000	0
21/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	37,835.0000	36,235.0000	(4.229)	0	0	0
21/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	16,129.0000	16,940.0000	5.028	0	0	0
21/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	6,349.0000	6,742.0000	6.190	0	0	0
21/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	49,629.0000	47,800.0000	(3.685)	0	0	0
21/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	62,740.0000	60,722.0000	(3.216)	0	0	0
21/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	34,001.0000	35,345.0000	3.953	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
21/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	77,487.0000	79,520.0000	2.624	0	0	0
21/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	12,785.0000	11,981.0000	(6.289)	0	0	0
21/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	10,371.0000	10,952.0000	5.602	0	0	0
21/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	19,297.0000	18,230.0000	(5.529)	0	0	0
21/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	46,371.0000	47,978.0000	3.466	0	0	0
21/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	4,719.0000	4,341.0000	(8.010)	0	0	0
21/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	60,943.0000	62,785.0000	3.022	0	0	0
21/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	23,938.0000	25,010.0000	4.478	0	0	0
21/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	8,006.0000	7,437.0000	(7.107)	0	0	0
21/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	27,660.0000	26,321.0000	(4.841)	0	0	0
21/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	95,700.0000	97,878.0000	2.276	0	0	0
21/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	2,606.0000	2,373.0000	(8.941)	0	0	0
21/10/2005	R203	2006/08/03			Bond Future	8.2160	8.2490	0.402	0.0000	0.0000	0
21/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	32,273.0000	30,981.0000	(4.003)	0	0	0
21/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	5,123.0000	4,783.0000	(6.637)	0	0	0
21/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	29,827.0000	30,909.0000	3.628	0	0	0
21/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	21,721.0000	22,590.0000	4.001	0	0	0
21/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	8,019.0000	7,535.0000	(6.036)	0	0	0
21/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	52,864.0000	51,163.0000	(3.218)	0	0	0
21/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	15,346.0000	16,020.0000	4.392	0	0	0
21/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	41,911.0000	40,407.0000	(3.589)	0	0	0
21/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	51,682.0000	53,199.0000	2.935	0	0	0
21/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	17,338.0000	16,481.0000	(4.943)	0	0	0
21/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	39,798.0000	41,100.0000	3.272	0	0	0
21/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	80,968.0000	82,858.0000	2.334	0	0	0
21/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	98,085.0000	100,119.0000	2.074	0	0	0
21/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	12,030.0000	11,372.0000	(5.470)	0	0	0
21/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	24,070.0000	22,997.0000	(4.458)	0	0	0
21/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	65,444.0000	67,159.0000	2.621	0	0	0
21/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	64,943.0000	63,073.0000	(2.879)	0	0	0
21/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	10,507.0000	11,010.0000	4.787	0	0	0
21/10/2005	R204	2005/11/03			Bond Future	8.1260	8.1600	0.418	0.0000	0.0000	0
21/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	13,118.0000	11,042.0000	(15.826)	0	0	0
21/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	3,359.0000	3,971.0000	18.220	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
21/10/2005	R204	2006/02/02			Bond Future	8.1550	8.1910	0.441	0.0000	0.0000	0
21/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	14,621.0000	13,397.0000	(8.372)	0	0	0
21/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	26,835.0000	28,419.0000	5.903	0	0	0
21/10/2005	R204	2006/05/04			Bond Future	8.1770	8.2150	0.465	0.0000	0.0000	0
21/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	21,290.0000	19,976.0000	(6.172)	0	0	0
21/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	35,065.0000	36,675.0000	4.591	0	0	0
21/10/2005	R204	2006/08/03			Bond Future	8.1940	8.2330	0.476	0.0000	0.0000	0
21/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	41,337.0000	42,943.0000	3.885	0	0	0
21/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	26,427.0000	25,071.0000	(5.131)	0	0	0
21/10/2005	R207	2005/11/03			Bond Future	8.1020	8.1380	0.444	0.0000	0.0000	0
21/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	12,129.0000	13,886.0000	14.486	0	0	0
21/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	3,990.0000	2,898.0000	(27.368)	0	0	0
21/10/2005	R207	2006/02/02			Bond Future	8.1270	8.1650	0.468	0.0000	0.0000	0
21/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	25,762.0000	27,388.0000	6.312	0	0	0
21/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	15,736.0000	14,390.0000	(8.554)	0	0	0
21/10/2005	R207	2006/05/04			Bond Future	8.1490	8.1880	0.479	0.0000	0.0000	0
21/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	34,152.0000	35,771.0000	4.741	0	0	0
21/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	22,511.0000	21,115.0000	(6.201)	0	0	0
21/10/2005	R207	2006/08/03			Bond Future	8.1650	8.2050	0.490	0.0000	0.0000	0
21/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	40,555.0000	42,176.0000	3.997	0	0	0
21/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	27,800.0000	26,364.0000	(5.165)	0	0	0

Grand Total: **1,796**