



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 26/10/2005

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
26/10/2005	GOVI 2005/11/03			jGovi	224.8110	225.9660	0.514	225.9300	225.9300	463
26/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	414.0000	1,250.0000	201.932	0	0	0
26/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	32,304.0000	21,590.0000	(33.166)	0	0	0
26/10/2005	GOVI 2006/02/02			jGovi	228.7830	229.9560	0.513	0.0000	0.0000	463
26/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	46,506.0000	40,249.0000	(13.454)	0	0	0
26/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	34,336.0000	39,809.0000	15.940	0	0	0
26/10/2005	GOVI 2006/05/04			jGovi	232.9870	234.1770	0.511	233.1400	233.1400	62
26/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	21,788.0000	17,736.0000	(18.597)	0	0	0
26/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	51,658.0000	59,506.0000	15.192	0	0	0
26/10/2005	GOVI 2006/08/03			jGovi	237.3850	238.5780	0.503	0.0000	0.0000	0
26/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	87,806.0000	97,170.0000	10.664	0	0	0
26/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	13,956.0000	11,390.0000	(18.386)	0	0	0
26/10/2005	GOVI 2006/11/02			jGovi	241.9680	243.1480	0.488	0.0000	0.0000	0
26/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	8,173.0000	6,650.0000	(18.635)	0	0	0
26/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	127,853.0000	138,130.0000	8.038	0	0	0
26/10/2005	J152 2006/02/28			jSwap	7.1490	7.1510	0.028	0.0000	0.0000	0
26/10/2005	J153 2010/08/31			jSwap	7.9090	7.8350	(0.936)	0.0000	0.0000	0
26/10/2005	J157 2015/09/15			jSwap	8.1630	8.0520	(1.360)	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
26/10/2005	J186	2026/12/21			jSwap	7.8210	7.7090	(1.432)	0.0000	0.0000	0
26/10/2005	J194	2008/02/28			jSwap	7.7610	7.6980	(0.812)	0.0000	0.0000	0
26/10/2005	J201	2014/12/22			jSwap	8.0950	7.9810	(1.408)	0.0000	0.0000	0
26/10/2005	J203	2017/09/15			jSwap	8.1300	8.0110	(1.464)	0.0000	0.0000	0
26/10/2005	J204	2018/12/21			jSwap	8.0840	7.9690	(1.423)	0.0000	0.0000	0
26/10/2005	J207	2020/01/15			jSwap	8.0720	7.9590	(1.400)	0.0000	0.0000	0
26/10/2005	JBAR	2005/03/16			jBar	7.0430	7.0430	-	0.0000	0.0000	0
26/10/2005	JFRA	2005/11/03			jFra	7.0910	7.0840	(0.099)	0.0000	0.0000	0
26/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	395.0000	410.0000	3.797	0	0	0
26/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	5.0000	3.0000	(40.000)	0	0	0
26/10/2005	JFRA	2006/02/02			jFra	7.4170	7.3380	(1.065)	0.0000	0.0000	0
26/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	718.0000	599.0000	(16.574)	0	0	0
26/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	309.0000	384.0000	24.272	0	0	0
26/10/2005	JFRA	2006/05/04			jFra	7.6740	7.5870	(1.134)	0.0000	0.0000	0
26/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	308.0000	359.0000	16.558	0	0	0
26/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,957.0000	1,795.0000	(8.278)	0	0	0
26/10/2005	JFRA	2006/08/03			jFra	7.8560	7.7850	(0.904)	0.0000	0.0000	0
26/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	439.0000	482.0000	9.795	0	0	0
26/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,533.0000	2,402.0000	(5.172)	0	0	0
26/10/2005	JFRA	2006/11/02			jFra	7.9440	7.8890	(0.692)	0.0000	0.0000	0
26/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,897.0000	2,797.0000	(3.452)	0	0	0
26/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	589.0000	624.0000	5.942	0	0	0

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26/10/2005	JFRA	2007/02/01			jFra	8.0300	7.9750	(0.685)	0.0000	0.0000	500
26/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,069.0000	1,119.0000	4.677	0	0	0
26/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,365.0000	2,280.0000	(3.594)	0	0	0
26/10/2005	JFRA	2007/05/03			jFra	8.1050	8.0650	(0.494)	0.0000	0.0000	0
26/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,174.0000	1,210.0000	3.066	0	0	0
26/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,653.0000	2,591.0000	(2.337)	0	0	0
26/10/2005	JFRA	2007/08/02			jFra	8.1210	8.1810	0.739	0.0000	0.0000	0
26/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,814.0000	2,904.0000	3.198	0	0	0
26/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,296.0000	1,240.0000	(4.321)	0	0	0
26/10/2005	JFRA	2007/11/01			jFra	8.2150	8.1180	(1.181)	0.0000	0.0000	0
26/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,263.0000	3,103.0000	(4.903)	0	0	0
26/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,385.0000	1,479.0000	6.787	0	0	0
26/10/2005	JN02	2005/11/03			jNote	7.7650	7.7230	(0.541)	0.0000	0.0000	0
26/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	5,002.0000	4,264.0000	(14.754)	0	0	0
26/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	135.0000	176.0000	30.370	0	0	0
26/10/2005	JN02	2006/02/02			jNote	7.9120	7.8580	(0.683)	0.0000	0.0000	0
26/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,428.0000	12,600.0000	(6.166)	0	0	0
26/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,198.0000	1,363.0000	13.773	0	0	0
26/10/2005	JN05	2005/11/03			jNote	8.0950	8.0080	(1.075)	0.0000	0.0000	0
26/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	5,458.0000	3,128.0000	(42.690)	0	0	0
26/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	1,567.0000	2,801.0000	78.749	0	0	0
26/10/2005	JN05	2006/02/02			jNote	8.1740	8.0810	(1.138)	0.0000	0.0000	0
26/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	21,540.0000	18,803.0000	(12.707)	0	0	0
26/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	4,213.0000	5,252.0000	24.662	0	0	0
26/10/2005	JN10	2005/11/03			jNote	8.2150	8.0570	(1.923)	0.0000	0.0000	0
26/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	691.0000	2,934.0000	324.602	0	0	0
26/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,315.0000	6,830.0000	(55.403)	0	0	0

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26/10/2005	JN10	2006/02/02			jNote	8.2540	8.0910	(1.975)	0.0000	0.0000	0
26/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	26,667.0000	19,951.0000	(25.185)	0	0	0
26/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	9,440.0000	13,744.0000	45.593	0	0	0
26/10/2005	JROD	2005/10/31			jRod	6.6680	6.6670	(0.015)	0.0000	0.0000	0
26/10/2005	JROD	2005/11/30			jRod	6.7340	6.7270	(0.104)	0.0000	0.0000	0
26/10/2005	JROD	2005/12/30			jRod	6.8510	6.8440	(0.102)	0.0000	0.0000	0
26/10/2005	JROD	2006/01/31			jRod	6.8660	6.8640	(0.029)	0.0000	0.0000	0
26/10/2005	JROD	2006/02/28			jRod	6.9490	6.9470	(0.029)	0.0000	0.0000	0
26/10/2005	JROD	2006/03/31			jRod	7.0580	7.0550	(0.043)	0.0000	0.0000	0
26/10/2005	JROD	2006/04/28			jRod	7.0220	7.0200	(0.028)	0.0000	0.0000	0
26/10/2005	JROD	2006/05/31			jRod	7.1180	7.1150	(0.042)	0.0000	0.0000	0
26/10/2005	JROD	2006/06/30			jRod	7.2110	7.2100	(0.014)	0.0000	0.0000	0
26/10/2005	JROD	2006/07/31			jRod	7.1620	7.1640	0.028	0.0000	0.0000	0
26/10/2005	JROD	2006/08/31			jRod	7.2460	7.2510	0.069	0.0000	0.0000	0
26/10/2005	R152	2005/11/03			Bond Future	7.1570	7.1550	(0.028)	0.0000	0.0000	0
26/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,269.0000	1,263.0000	(0.473)	0	0	0
26/10/2005	R153	2005/11/03			Bond Future	7.9440	7.8660	(0.982)	7.8500	7.8800	137
26/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	2,682.0000	1,370.0000	(48.919)	0	0	0
26/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	5,152.0000	7,291.0000	41.518	0	0	0
26/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	19,850.0000	16,436.0000	(17.199)	0	0	0
26/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	34,937.0000	38,387.0000	9.875	0	0	0

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26/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	55,957.0000	59,408.0000	6.167	0	0	0
26/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	34.0000	72.0000	111.765	0	0	0
26/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	31,157.0000	27,706.0000	(11.076)	0	0	0
26/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	42,632.0000	39,180.0000	(8.097)	0	0	0
26/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	24,274.0000	27,698.0000	14.106	0	0	0
26/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	34.0000	7.0000	(79.412)	0	0	0
26/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	5
26/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	45,507.0000	48,959.0000	7.586	0	0	0
26/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
26/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	13,824.0000	17,004.0000	23.003	0	0	0
26/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	406.0000	134.0000	(66.995)	0	0	5
26/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	830.0000	1,436.0000	73.012	0	0	0
26/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,437.0000	6,593.0000	(30.137)	0	0	0
26/10/2005	R153	2006/02/02			Bond Future	8.0040	7.9210	(1.037)	0.0000	0.0000	258
26/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	12,954.0000	11,233.0000	(13.285)	0	0	0
26/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	7,654.0000	8,954.0000	16.985	0	0	0
26/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	34,869.0000	37,665.0000	8.019	0	0	0
26/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	12,786.0000	14,550.0000	13.796	0	0	0
26/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	18,360.0000	16,175.0000	(11.901)	0	0	1
26/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	1,826.0000	2,297.0000	25.794	0	0	0
26/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	656.0000	867.0000	32.165	0	0	0
26/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,120.0000	3,431.0000	(16.723)	0	0	0
26/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	43,599.0000	46,595.0000	6.872	0	0	0
26/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	2,773.0000	2,284.0000	(17.634)	0	0	0
26/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	6,100.0000	5,142.0000	(15.705)	0	0	0
26/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	33,968.0000	30,954.0000	(8.873)	0	0	0
26/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	26,658.0000	29,185.0000	9.479	0	0	0
26/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	19,206.0000	21,388.0000	11.361	0	0	0
26/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	43,699.0000	40,425.0000	(7.492)	0	0	0
26/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	176.0000	247.0000	40.341	0	0	0
26/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	54,243.0000	50,829.0000	(6.294)	0	0	0
26/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	8,953.0000	7,649.0000	(14.565)	0	0	0

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26/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,068.0000	4,917.0000	20.870	0	0	0
26/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	25,432.0000	22,795.0000	(10.369)	0	0	0
26/10/2005	R153	2006/05/04			Bond Future	8.0420	7.9530	(1.107)	0.0000	0.0000	0
26/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	11,227.0000	9,811.0000	(12.612)	0	0	20
26/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	19,461.0000	21,590.0000	10.940	0	0	0
26/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	15,898.0000	14,112.0000	(11.234)	0	0	0
26/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	14,227.0000	15,986.0000	12.364	0	0	0
26/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,503.0000	1,824.0000	21.357	0	0	0
26/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	4,935.0000	4,164.0000	(15.623)	0	0	0
26/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	40,379.0000	43,397.0000	7.474	0	0	0
26/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,057.0000	2,530.0000	(17.239)	0	0	0
26/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	48,618.0000	51,822.0000	6.590	0	0	0
26/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,805.0000	1,464.0000	(18.892)	0	0	0
26/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	36,318.0000	33,519.0000	(7.707)	0	0	0
26/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	4,286.0000	5,032.0000	17.406	0	0	0
26/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	44,979.0000	41,937.0000	(6.763)	0	0	0
26/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	2,607.0000	3,110.0000	19.294	0	0	0
26/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	54,327.0000	51,102.0000	(5.936)	0	0	0
26/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	6,699.0000	7,744.0000	15.599	0	0	0
26/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	32,664.0000	35,438.0000	8.493	0	0	0
26/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	28,502.0000	26,002.0000	(8.771)	0	0	0
26/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	21,665.0000	19,509.0000	(9.952)	0	0	0
26/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	25,642.0000	28,115.0000	9.644	0	0	0
26/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	9,982.0000	11,372.0000	13.925	0	0	0
26/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	7,609.0000	6,537.0000	(14.089)	0	0	0
26/10/2005	R153	2006/08/03			Bond Future	8.0670	7.9740	(1.153)	0.0000	0.0000	0
26/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	18,765.0000	16,983.0000	(9.496)	0	0	0
26/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	16,243.0000	17,964.0000	10.595	0	0	0
26/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	8,889.0000	10,028.0000	12.814	0	0	0
26/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	37,512.0000	34,890.0000	(6.990)	0	0	0
26/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	30,453.0000	28,089.0000	(7.763)	0	0	0
26/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	24,188.0000	22,108.0000	(8.599)	0	0	0
26/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	12,194.0000	13,617.0000	11.670	0	0	0
26/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,281.0000	7,162.0000	14.026	0	0	0

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26/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	45,293.0000	42,447.0000	(6.284)	0	0	0
26/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,294.0000	4,951.0000	15.300	0	0	0
26/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	21,050.0000	23,069.0000	9.591	0	0	0
26/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	14,196.0000	12,712.0000	(10.454)	0	0	0
26/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	26,590.0000	28,895.0000	8.669	0	0	0
26/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	10,456.0000	9,258.0000	(11.458)	0	0	0
26/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	32,809.0000	35,375.0000	7.821	0	0	0
26/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,488.0000	6,551.0000	(12.513)	0	0	0
26/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	39,621.0000	42,416.0000	7.054	0	0	0
26/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,207.0000	4,499.0000	(13.597)	0	0	0
26/10/2005	R157	2005/11/03			Bond Future	8.1670	8.0540	(1.384)	0.0000	0.0000	8
26/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	66,291.0000	75,638.0000	14.100	0	0	0
26/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
26/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	4,330.0000	1,592.0000	(63.233)	0	0	0
26/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	85,312.0000	94,662.0000	10.960	0	0	0
26/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	11,142.0000	17,753.0000	59.334	0	0	0
26/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	54.0000	6.0000	(88.889)	0	0	0
26/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	56,480.0000	47,134.0000	(16.547)	0	0	0
26/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	115.0000	361.0000	213.913	0	0	0
26/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	35,057.0000	25,953.0000	(25.969)	0	0	0
26/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	1.0000	5.0000	400.000	0	0	0
26/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	78,472.0000	69,122.0000	(11.915)	0	0	0
26/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	46,924.0000	56,226.0000	19.824	0	0	0
26/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	100,930.0000	91,581.0000	(9.263)	0	0	0
26/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	2,099.0000	4,551.0000	116.818	0	0	0
26/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	15,947.0000	9,050.0000	(43.250)	0	0	0
26/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	27,690.0000	36,533.0000	31.936	0	0	0
26/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	123,865.0000	114,516.0000	(7.548)	0	0	0
26/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	643.0000	136.0000	(78.849)	0	0	0
26/10/2005	R157	2006/02/02			Bond Future	8.2110	8.0940	(1.425)	0.0000	0.0000	137

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
26/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	26,628.0000	31,779.0000	19.344	0	0	250
26/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	33,491.0000	27,959.0000	(16.518)	0	0	0
26/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	23,499.0000	19,206.0000	(18.269)	0	0	250
26/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	4,366.0000	3,284.0000	(24.782)	0	0	0
26/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	124,847.0000	115,512.0000	(7.477)	0	0	0
26/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	169.0000	279.0000	65.089	0	0	0
26/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	63,076.0000	55,191.0000	(12.501)	0	0	0
26/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	39,111.0000	45,345.0000	15.939	0	0	0
26/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	16,161.0000	12,950.0000	(19.869)	0	0	0
26/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	53,369.0000	60,476.0000	13.317	0	0	0
26/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	10,996.0000	8,658.0000	(21.262)	0	0	0
26/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	9,029.0000	11,688.0000	29.450	0	0	0
26/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	7,414.0000	5,746.0000	(22.498)	0	0	0
26/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	68,822.0000	76,599.0000	11.300	0	0	0
26/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	46,772.0000	39,985.0000	(14.511)	0	0	0
26/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	16,392.0000	20,305.0000	23.871	0	0	0
26/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	84,431.0000	92,793.0000	9.904	0	0	0
26/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	524.0000	822.0000	56.870	0	0	0
26/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	102,794.0000	93,646.0000	(8.899)	0	0	0
26/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	82,003.0000	73,323.0000	(10.585)	0	0	0
26/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,685.0000	2,451.0000	45.460	0	0	0
26/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	4,264.0000	5,824.0000	36.585	0	0	0
26/10/2005	R157	2006/05/04			Bond Future	8.2430	8.1210	(1.480)	0.0000	0.0000	0
26/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	26,155.0000	22,438.0000	(14.211)	0	0	0
26/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	105,307.0000	96,596.0000	(8.272)	0	0	0
26/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	55,235.0000	48,831.0000	(11.594)	0	0	0
26/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	33,809.0000	29,271.0000	(13.422)	0	0	0
26/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	24,178.0000	28,348.0000	17.247	0	0	0
26/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	34,358.0000	39,438.0000	14.785	0	0	0
26/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	43,427.0000	37,980.0000	(12.543)	0	0	0
26/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	2,781.0000	3,688.0000	32.614	0	0	0
26/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	15,788.0000	19,002.0000	20.357	0	0	0
26/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	9,409.0000	11,690.0000	24.243	0	0	0
26/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	69,461.0000	62,124.0000	(10.563)	0	0	0
26/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	4,973.0000	6,425.0000	29.198	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
26/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	86,049.0000	77,883.0000	(9.490)	0	0	0
26/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	46,113.0000	52,014.0000	12.797	0	0	0
26/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	20,160.0000	17,154.0000	(14.911)	0	0	115
26/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	59,145.0000	65,757.0000	11.179	0	0	0
26/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	73,190.0000	80,396.0000	9.846	0	0	0
26/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	11,981.0000	10,059.0000	(16.042)	0	0	0
26/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	15,550.0000	13,138.0000	(15.511)	0	0	0
26/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	87,911.0000	95,606.0000	8.753	0	0	0
26/10/2005	R157	2006/08/03			Bond Future	8.2650	8.1400	(1.512)	0.0000	0.0000	0
26/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	33,285.0000	28,700.0000	(13.775)	0	0	0
26/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	32,135.0000	37,173.0000	15.678	0	0	0
26/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	24,339.0000	20,633.0000	(15.227)	0	0	0
26/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	42,179.0000	48,097.0000	14.031	0	0	0
26/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	44,204.0000	38,721.0000	(12.404)	0	0	0
26/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	23,690.0000	27,831.0000	17.480	0	0	0
26/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	53,719.0000	60,454.0000	12.537	0	0	0
26/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	66,574.0000	74,030.0000	11.200	0	0	0
26/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	17,254.0000	14,366.0000	(16.738)	0	0	0
26/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,857.0000	6,293.0000	(19.906)	0	0	0
26/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	80,508.0000	88,567.0000	10.010	0	0	0
26/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	57,111.0000	50,764.0000	(11.113)	0	0	0
26/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	11,841.0000	9,673.0000	(18.309)	0	0	0
26/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	71,932.0000	64,795.0000	(9.922)	0	0	0
26/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	16,852.0000	20,128.0000	19.440	0	0	0
26/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	4,770.0000	6,020.0000	26.205	0	0	0
26/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	7,580.0000	9,385.0000	23.813	0	0	0
26/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	88,512.0000	80,693.0000	(8.834)	0	0	0
26/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	106,646.0000	98,272.0000	(7.852)	0	0	0
26/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	11,536.0000	14,022.0000	21.550	0	0	0
26/10/2005	R186	2005/11/03			Bond Future	7.8830	7.7670	(1.472)	0.0000	0.0000	0
26/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	188,900.0000	174,531.0000	(7.607)	0	0	0
26/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	579.0000	97.0000	(83.247)	0	0	0
26/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	72,437.0000	86,771.0000	19.788	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
26/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	151,732.0000	137,363.0000	(9.470)	0	0	0
26/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	115,968.0000	101,599.0000	(12.390)	0	0	0
26/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	48,626.0000	34,769.0000	(28.497)	0	0	0
26/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	219.0000	730.0000	233.333	0	0	0
26/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	38.0000	3.0000	(92.105)	0	0	0
26/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
26/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	99,913.0000	114,281.0000	14.381	0	0	0
26/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	4,800.0000	1,515.0000	(68.438)	0	0	0
26/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	19,042.0000	30,126.0000	58.208	0	0	0
26/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	3,912.0000	8,535.0000	118.175	0	0	0
26/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	126,441.0000	140,810.0000	11.364	0	0	0
26/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	44,437.0000	58,324.0000	31.251	0	0	0
26/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	81,547.0000	67,186.0000	(17.611)	0	0	0
26/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	2.0000	9.0000	350.000	0	0	0
26/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	20,407.0000	10,662.0000	(47.753)	0	0	0
26/10/2005	R186	2006/02/02			Bond Future	7.9010	7.7820	(1.506)	0.0000	0.0000	0
26/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	120,013.0000	106,669.0000	(11.119)	0	0	0
26/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	6,949.0000	9,614.0000	38.351	0	0	0
26/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	83,133.0000	94,653.0000	13.857	0	0	0
26/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	7,741.0000	5,743.0000	(25.811)	0	0	0
26/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	4,256.0000	3,045.0000	(28.454)	0	0	0
26/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	104,905.0000	117,522.0000	12.027	0	0	0
26/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	13,339.0000	10,245.0000	(23.195)	0	0	0
26/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	90,168.0000	78,217.0000	(13.254)	0	0	0
26/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	127,818.0000	141,222.0000	10.487	0	0	0
26/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	153,703.0000	139,572.0000	(9.194)	0	0	0
26/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	2,611.0000	3,881.0000	48.640	0	0	0
26/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	45,444.0000	37,421.0000	(17.655)	0	0	0
26/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	30,824.0000	24,759.0000	(19.676)	0	0	0
26/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	42,788.0000	51,337.0000	19.980	0	0	0
26/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	795.0000	1,278.0000	60.755	0	0	0
26/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	163.0000	290.0000	77.914	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
26/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	189,958.0000	175,471.0000	(7.626)	0	0	0
26/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	20,434.0000	16,033.0000	(21.538)	0	0	0
26/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	14,823.0000	19,352.0000	30.554	0	0	0
26/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	65,122.0000	55,036.0000	(15.488)	0	0	0
26/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	61,843.0000	72,057.0000	16.516	0	0	0
26/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	26,855.0000	33,447.0000	24.547	0	0	0
26/10/2005	R186	2006/05/04			Bond Future	7.9140	7.7920	(1.542)	0.0000	0.0000	0
26/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	49,661.0000	58,169.0000	17.132	0	0	0
26/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	11,084.0000	8,635.0000	(22.095)	0	0	0
26/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	128,008.0000	141,253.0000	10.347	0	0	0
26/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	127,628.0000	115,400.0000	(9.581)	0	0	0
26/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	158,792.0000	145,604.0000	(8.305)	0	0	0
26/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	39,342.0000	32,985.0000	(16.158)	0	0	0
26/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	35,518.0000	42,424.0000	19.444	0	0	0
26/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	55,562.0000	47,603.0000	(14.325)	0	0	0
26/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	15,570.0000	19,437.0000	24.836	0	0	0
26/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	5,364.0000	7,041.0000	31.264	0	0	0
26/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,839.0000	3,828.0000	34.836	0	0	0
26/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	6,705.0000	5,085.0000	(24.161)	0	0	0
26/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	192,870.0000	178,995.0000	(7.194)	0	0	0
26/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	99,814.0000	88,817.0000	(11.017)	0	0	0
26/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	9,443.0000	12,079.0000	27.915	0	0	0
26/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	75,720.0000	66,175.0000	(12.606)	0	0	0
26/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	24,172.0000	29,492.0000	22.009	0	0	0
26/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	106,123.0000	118,538.0000	11.699	0	0	0
26/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	17,594.0000	14,063.0000	(20.069)	0	0	0
26/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	85,409.0000	96,743.0000	13.270	0	0	0
26/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	26,828.0000	21,978.0000	(18.078)	0	0	0
26/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	66,418.0000	76,433.0000	15.079	0	0	0
26/10/2005	R186	2006/08/03			Bond Future	7.9200	7.7960	(1.566)	0.0000	0.0000	0
26/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	85,108.0000	75,939.0000	(10.773)	0	0	0
26/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	33,175.0000	39,007.0000	17.580	0	0	0
26/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	23,615.0000	28,195.0000	19.394	0	0	0
26/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	134,262.0000	122,710.0000	(8.604)	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
26/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	108,019.0000	97,597.0000	(9.648)	0	0	0
26/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	16,161.0000	19,611.0000	21.348	0	0	0
26/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	74,904.0000	84,631.0000	12.986	0	0	0
26/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	36,273.0000	30,998.0000	(14.542)	0	0	0
26/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	132,265.0000	144,955.0000	9.594	0	0	0
26/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	25,995.0000	21,862.0000	(15.899)	0	0	0
26/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	163,680.0000	151,162.0000	(7.648)	0	0	0
26/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,207.0000	6,556.0000	(20.117)	0	0	0
26/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	92,690.0000	103,559.0000	11.726	0	0	0
26/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	153,326.0000	166,677.0000	8.708	0	0	0
26/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	18,161.0000	15,022.0000	(17.284)	0	0	0
26/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	111,931.0000	123,794.0000	10.598	0	0	0
26/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	12,367.0000	10,055.0000	(18.695)	0	0	0
26/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	10,601.0000	13,085.0000	23.432	0	0	0
26/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	65,582.0000	57,732.0000	(11.970)	0	0	0
26/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	44,946.0000	52,097.0000	15.910	0	0	0
26/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	49,369.0000	42,837.0000	(13.231)	0	0	0
26/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	58,905.0000	67,375.0000	14.379	0	0	0
26/10/2005	R194	2005/11/03			Bond Future	7.8090	7.7400	(0.884)	0.0000	0.0000	0
26/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	103.0000	181.0000	75.728	0	0	0
26/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	6,740.0000	5,341.0000	(20.757)	0	0	0
26/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	2,477.0000	1,569.0000	(36.657)	0	0	0
26/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	1,214.0000	1,784.0000	46.952	0	0	0
26/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	25,086.0000	26,563.0000	5.888	0	0	0
26/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
26/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	19,885.0000	21,362.0000	7.428	0	0	0
26/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	22,973.0000	21,496.0000	(6.429)	0	0	0
26/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	28,491.0000	27,013.0000	(5.188)	0	0	0
26/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	34,045.0000	32,567.0000	(4.341)	0	0	0
26/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R194	2005/11/03	8.75	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
26/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	17,492.0000	16,015.0000	(8.444)	0	0	0
26/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	12,048.0000	10,572.0000	(12.251)	0	0	0
26/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	14,651.0000	16,127.0000	10.074	0	0	0
26/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
26/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	55.0000	16.0000	(70.909)	0	0	0
26/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	502.0000	224.0000	(55.378)	0	0	0
26/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	4,578.0000	5,777.0000	26.190	0	0	0
26/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	9,435.0000	10,873.0000	15.241	0	0	0
26/10/2005	R194	2006/02/02			Bond Future	7.9050	7.8260	(0.999)	0.0000	0.0000	0
26/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	13,736.0000	12,476.0000	(9.173)	0	0	0
26/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	5,237.0000	4,555.0000	(13.023)	0	0	0
26/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,100.0000	1,354.0000	23.091	0	0	0
26/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	4,411.0000	5,051.0000	14.509	0	0	0
26/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	7,383.0000	6,509.0000	(11.838)	0	0	0
26/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	7,053.0000	7,885.0000	11.796	0	0	0
26/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	13,590.0000	14,741.0000	8.469	0	0	0
26/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	84.0000	118.0000	40.476	0	0	0
26/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	27,361.0000	25,854.0000	(5.508)	0	0	0
26/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	32,316.0000	30,803.0000	(4.682)	0	0	0
26/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	22,500.0000	21,021.0000	(6.573)	0	0	0
26/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	11.0000	17.0000	54.545	0	0	0
26/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	363.0000	473.0000	30.303	0	0	0
26/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	21,426.0000	22,792.0000	6.375	0	0	0
26/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	740.0000	593.0000	(19.865)	0	0	0
26/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,667.0000	3,151.0000	(14.071)	0	0	0
26/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,416.0000	2,854.0000	18.129	0	0	0
26/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	17,874.0000	16,471.0000	(7.849)	0	0	0
26/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	2,283.0000	1,920.0000	(15.900)	0	0	0
26/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,341.0000	1,102.0000	(17.823)	0	0	0
26/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	17,351.0000	18,625.0000	7.343	0	0	0
26/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	10,243.0000	11,241.0000	9.743	0	0	0
26/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	10,206.0000	9,130.0000	(10.543)	0	0	0
26/10/2005	R194	2006/05/04			Bond Future	7.9680	7.8790	(1.117)	0.0000	0.0000	0

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26/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	9,049.0000	8,181.0000	(9.592)	0	0	0
26/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	6,761.0000	6,038.0000	(10.694)	0	0	0
26/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	7,304.0000	8,089.0000	10.748	0	0	0
26/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,486.0000	1,251.0000	(15.814)	0	0	0
26/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	5,346.0000	5,988.0000	12.009	0	0	0
26/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	18,778.0000	20,053.0000	6.790	0	0	0
26/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,051.0000	1,238.0000	17.793	0	0	0
26/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	15,435.0000	16,613.0000	7.632	0	0	0
26/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	21,965.0000	20,642.0000	(6.023)	0	0	0
26/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	25,906.0000	24,518.0000	(5.358)	0	0	0
26/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	630.0000	752.0000	19.365	0	0	0
26/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	360.0000	436.0000	21.111	0	0	0
26/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	2,296.0000	1,964.0000	(14.460)	0	0	0
26/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,678.0000	1,950.0000	16.210	0	0	0
26/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	18,254.0000	17,017.0000	(6.777)	0	0	0
26/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	30,022.0000	28,589.0000	(4.773)	0	0	0
26/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	14,830.0000	13,699.0000	(7.626)	0	0	0
26/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	3,413.0000	2,965.0000	(13.126)	0	0	0
26/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	4,889.0000	4,308.0000	(11.884)	0	0	0
26/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	12,376.0000	13,437.0000	8.573	0	0	0
26/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	9,653.0000	10,581.0000	9.614	0	0	0
26/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	11,747.0000	10,741.0000	(8.564)	0	0	0
26/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	3,777.0000	4,280.0000	13.317	0	0	0
26/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,569.0000	2,947.0000	14.714	0	0	0
26/10/2005	R194	2006/08/03			Bond Future	8.0120	7.9130	(1.236)	0.0000	0.0000	0
26/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,300.0000	3,717.0000	12.636	0	0	0
26/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	14,593.0000	13,552.0000	(7.134)	0	0	0
26/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	17,421.0000	16,290.0000	(6.492)	0	0	0
26/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	9,719.0000	8,887.0000	(8.561)	0	0	0
26/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,680.0000	1,929.0000	14.821	0	0	0
26/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	5,855.0000	6,481.0000	10.692	0	0	0
26/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	20,476.0000	19,266.0000	(5.909)	0	0	0
26/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	4,449.0000	4,967.0000	11.643	0	0	0
26/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,386.0000	2,713.0000	13.705	0	0	0
26/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	7,531.0000	8,268.0000	9.786	0	0	0

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26/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	12,018.0000	11,078.0000	(7.822)	0	0	0
26/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,450.0000	2,134.0000	(12.898)	0	0	0
26/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	5,986.0000	5,377.0000	(10.174)	0	0	0
26/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	16,845.0000	17,987.0000	6.779	0	0	0
26/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	9,479.0000	10,328.0000	8.957	0	0	0
26/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	7,707.0000	6,987.0000	(9.342)	0	0	0
26/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	3,378.0000	2,974.0000	(11.960)	0	0	0
26/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	4,549.0000	4,046.0000	(11.057)	0	0	0
26/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	11,694.0000	12,649.0000	8.167	0	0	0
26/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	14,157.0000	15,211.0000	7.445	0	0	0
26/10/2005	R201	2005/11/03			Bond Future	8.1610	8.0390	(1.495)	0.0000	0.0000	0
26/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	79,148.0000	71,180.0000	(10.067)	0	0	0
26/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	34.0000	3.0000	(91.176)	0	0	0
26/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	52,715.0000	60,681.0000	15.111	0	0	0
26/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
26/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	67,741.0000	75,709.0000	11.762	0	0	0
26/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	37,413.0000	45,350.0000	21.215	0	0	0
26/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	97,200.0000	89,232.0000	(8.198)	0	0	0
26/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	439.0000	78.0000	(82.232)	0	0	0
26/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	27,250.0000	19,508.0000	(28.411)	0	0	0
26/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	61,463.0000	53,495.0000	(12.964)	0	0	0
26/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
26/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	44,139.0000	36,173.0000	(18.048)	0	0	0
26/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	86.0000	313.0000	263.953	0	0	0
26/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	22,170.0000	29,777.0000	34.312	0	0	0
26/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	8,940.0000	14,765.0000	65.157	0	0	0
26/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	3,177.0000	1,033.0000	(67.485)	0	0	0
26/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	12,193.0000	6,456.0000	(47.052)	0	0	0
26/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	1,660.0000	3,892.0000	134.458	0	0	0
26/10/2005	R201	2006/02/02			Bond Future	8.2010	8.0740	(1.549)	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
26/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	115,802.0000	107,719.0000	(6.980)	0	0	0
26/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	97,864.0000	89,842.0000	(8.197)	0	0	0
26/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	8,216.0000	6,297.0000	(23.357)	0	0	0
26/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	54,664.0000	61,422.0000	12.363	0	0	0
26/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	5,473.0000	4,121.0000	(24.703)	0	0	0
26/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	67,121.0000	74,370.0000	10.800	0	0	0
26/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	3,166.0000	2,305.0000	(27.195)	0	0	0
26/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	42,349.0000	48,540.0000	14.619	0	0	0
26/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	115.0000	204.0000	77.391	0	0	0
26/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	12,231.0000	9,562.0000	(21.822)	0	0	0
26/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	49,144.0000	42,402.0000	(13.719)	0	0	0
26/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	371.0000	617.0000	66.307	0	0	0
26/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	80,457.0000	72,593.0000	(9.774)	0	0	0
26/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	17,951.0000	14,346.0000	(20.082)	0	0	0
26/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	21,058.0000	25,564.0000	21.398	0	0	0
26/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,273.0000	1,932.0000	51.767	0	0	0
26/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	64,047.0000	56,597.0000	(11.632)	0	0	0
26/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	3,336.0000	4,705.0000	41.037	0	0	0
26/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	31,005.0000	36,446.0000	17.549	0	0	0
26/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	31.0000	58.0000	87.097	0	0	0
26/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	12,934.0000	16,362.0000	26.504	0	0	0
26/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	7,099.0000	9,429.0000	32.822	0	0	0
26/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	36,275.0000	30,495.0000	(15.934)	0	0	0
26/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	25,808.0000	21,126.0000	(18.142)	0	0	0
26/10/2005	R201	2006/05/04			Bond Future	8.2330	8.1010	(1.603)	0.0000	0.0000	0
26/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	14,215.0000	11,344.0000	(20.197)	0	0	0
26/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	63,973.0000	71,328.0000	11.497	0	0	0
26/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	9,929.0000	12,551.0000	26.407	0	0	0
26/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	52,967.0000	46,561.0000	(12.094)	0	0	0
26/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	6,116.0000	7,951.0000	30.003	0	0	0
26/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,229.0000	2,344.0000	(27.408)	0	0	0
26/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	15,217.0000	18,736.0000	23.125	0	0	0
26/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	40,499.0000	34,880.0000	(13.874)	0	0	0
26/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	30,628.0000	35,998.0000	17.533	0	0	0
26/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	29,821.0000	25,099.0000	(15.834)	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
26/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	51,831.0000	58,679.0000	13.212	0	0	0
26/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,581.0000	4,187.0000	(24.978)	0	0	0
26/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	40,614.0000	46,795.0000	15.219	0	0	0
26/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	9,139.0000	7,078.0000	(22.552)	0	0	0
26/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	21,061.0000	17,281.0000	(17.948)	0	0	0
26/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	22,117.0000	26,577.0000	20.165	0	0	0
26/10/2005	R201	2006/08/03			Bond Future	8.2570	8.1210	(1.647)	0.0000	0.0000	0
26/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	34,722.0000	30,045.0000	(13.470)	0	0	0
26/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	44,902.0000	39,476.0000	(12.084)	0	0	0
26/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	13,518.0000	16,392.0000	21.261	0	0	0
26/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	18,965.0000	22,588.0000	19.104	0	0	0
26/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	33,680.0000	38,834.0000	15.303	0	0	0
26/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	53,092.0000	59,565.0000	12.192	0	0	0
26/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	42,863.0000	48,719.0000	13.662	0	0	0
26/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,097.0000	4,784.0000	(21.535)	0	0	0
26/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	56,589.0000	50,478.0000	(10.799)	0	0	0
26/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	64,181.0000	71,168.0000	10.886	0	0	0
26/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,224.0000	7,397.0000	(19.807)	0	0	0
26/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	13,481.0000	11,037.0000	(18.129)	0	0	0
26/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	19,061.0000	15,915.0000	(16.505)	0	0	0
26/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	9,279.0000	11,468.0000	23.591	0	0	0
26/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	26,113.0000	22,209.0000	(14.950)	0	0	0
26/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	25,688.0000	30,084.0000	17.113	0	0	0
26/10/2005	R203	2005/11/03			Bond Future	8.1550	8.0330	(1.496)	0.0000	0.0000	0
26/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	92,450.0000	83,188.0000	(10.018)	0	0	0
26/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	2,603.0000	628.0000	(75.874)	0	0	0
26/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	13,284.0000	6,562.0000	(50.602)	0	0	0
26/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	71,508.0000	62,246.0000	(12.952)	0	0	0
26/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	9,736.0000	17,023.0000	74.846	0	0	0
26/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	1,498.0000	4,037.0000	169.493	0	0	0
26/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	0.0000	3.0000	100.000	0	0	0
26/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	61,124.0000	70,386.0000	15.153	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
26/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
26/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	43,578.0000	52,838.0000	21.249	0	0	0
26/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	25,736.0000	34,858.0000	35.445	0	0	0
26/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	51,094.0000	41,835.0000	(18.122)	0	0	0
26/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	60.0000	261.0000	335.000	0	0	0
26/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	31,251.0000	22,191.0000	(28.991)	0	0	0
26/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	152.0000	13.0000	(91.447)	0	0	0
26/10/2005	R203	2006/02/02			Bond Future	8.1910	8.0650	(1.538)	0.0000	0.0000	0
26/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	20,606.0000	26,036.0000	26.352	0	0	0
26/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	12,225.0000	16,149.0000	32.098	0	0	0
26/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	26,533.0000	21,049.0000	(20.669)	0	0	0
26/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	16,240.0000	12,262.0000	(24.495)	0	0	0
26/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	467.0000	768.0000	64.454	0	0	0
26/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	94,301.0000	85,193.0000	(9.658)	0	0	0
26/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,288.0000	1,997.0000	55.047	0	0	0
26/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	3,093.0000	4,529.0000	46.427	0	0	0
26/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	59,784.0000	68,417.0000	14.440	0	0	0
26/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,089.0000	1,314.0000	(37.099)	0	0	0
26/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	4,591.0000	3,084.0000	(32.825)	0	0	0
26/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	74,489.0000	65,789.0000	(11.680)	0	0	0
26/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	44,946.0000	52,847.0000	17.579	0	0	0
26/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	31,657.0000	38,471.0000	21.524	0	0	0
26/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	56,171.0000	48,198.0000	(14.194)	0	0	0
26/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	6,524.0000	9,054.0000	38.780	0	0	0
26/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	39,975.0000	33,097.0000	(17.206)	0	0	0
26/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	9,075.0000	6,481.0000	(28.584)	0	0	0
26/10/2005	R203	2006/05/04			Bond Future	8.2150	8.0850	(1.582)	0.0000	0.0000	0
26/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	18,483.0000	22,660.0000	22.599	0	0	0
26/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	26,708.0000	31,976.0000	19.724	0	0	0
26/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	34,357.0000	28,976.0000	(15.662)	0	0	0
26/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	24,155.0000	19,865.0000	(17.760)	0	0	0
26/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	16,238.0000	12,993.0000	(19.984)	0	0	0
26/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	48,494.0000	55,732.0000	14.926	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
26/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	10,405.0000	8,085.0000	(22.297)	0	0	0
26/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	36,774.0000	43,088.0000	17.170	0	0	0
26/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	6,341.0000	4,775.0000	(24.696)	0	0	0
26/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	61,562.0000	69,555.0000	12.984	0	0	0
26/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	61,614.0000	54,256.0000	(11.942)	0	0	0
26/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	12,127.0000	15,255.0000	25.794	0	0	0
26/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	46,883.0000	40,453.0000	(13.715)	0	0	0
26/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	7,508.0000	9,708.0000	29.302	0	0	0
26/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	78,304.0000	70,191.0000	(10.361)	0	0	0
26/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	4,366.0000	5,812.0000	33.120	0	0	0
26/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	96,639.0000	87,964.0000	(8.977)	0	0	0
26/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	2,375.0000	3,259.0000	37.221	0	0	0
26/10/2005	R203	2006/08/03			Bond Future	8.2320	8.0990	(1.616)	0.0000	0.0000	0
26/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	30,104.0000	25,679.0000	(14.699)	0	0	0
26/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	31,398.0000	36,605.0000	16.584	0	0	0
26/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	4,825.0000	6,168.0000	27.834	0	0	0
26/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	98,939.0000	90,651.0000	(8.377)	0	0	0
26/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	7,616.0000	9,539.0000	25.249	0	0	0
26/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	81,716.0000	74,008.0000	(9.433)	0	0	0
26/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	21,904.0000	18,350.0000	(16.225)	0	0	0
26/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	51,821.0000	58,698.0000	13.271	0	0	0
26/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	15,456.0000	12,702.0000	(17.818)	0	0	0
26/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	40,942.0000	47,019.0000	14.843	0	0	0
26/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	52,190.0000	45,994.0000	(11.872)	0	0	0
26/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	40,184.0000	34,864.0000	(13.239)	0	0	0
26/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	11,509.0000	14,136.0000	22.826	0	0	0
26/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	66,074.0000	59,071.0000	(10.599)	0	0	0
26/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	23,304.0000	27,614.0000	18.495	0	0	0
26/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	16,694.0000	20,129.0000	20.576	0	0	0
26/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	63,847.0000	71,423.0000	11.866	0	0	0
26/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	10,563.0000	8,507.0000	(19.464)	0	0	0
26/10/2005	R204	2005/11/03			Bond Future	8.1400	8.0180	(1.499)	0.0000	0.0000	0
26/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	2,455.0000	575.0000	(76.578)	0	0	0
26/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	11,106.0000	18,944.0000	70.574	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
26/10/2005	R204	2006/02/02			Bond Future	8.1700	8.0450	(1.530)	0.0000	0.0000	0
26/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	27,059.0000	21,477.0000	(20.629)	0	0	0
26/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	13,673.0000	17,910.0000	30.988	0	0	0
26/10/2005	R204	2006/05/04			Bond Future	8.1930	8.0640	(1.575)	0.0000	0.0000	0
26/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	35,421.0000	29,902.0000	(15.581)	0	0	0
26/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	20,413.0000	24,892.0000	21.942	0	0	0
26/10/2005	R204	2006/08/03			Bond Future	8.2110	8.0780	(1.620)	0.0000	0.0000	0
26/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	41,772.0000	36,252.0000	(13.215)	0	0	0
26/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	25,569.0000	30,221.0000	18.194	0	0	0
26/10/2005	R207	2005/11/03			Bond Future	8.1150	7.9950	(1.479)	0.0000	0.0000	0
26/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	2,409.0000	5,787.0000	140.224	0	0	0
26/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	11,578.0000	5,386.0000	(53.481)	0	0	0
26/10/2005	R207	2006/02/02			Bond Future	8.1420	8.0190	(1.511)	0.0000	0.0000	0
26/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	25,956.0000	20,621.0000	(20.554)	0	0	0
26/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	14,754.0000	19,112.0000	29.538	0	0	0
26/10/2005	R207	2006/05/04			Bond Future	8.1640	8.0380	(1.543)	0.0000	0.0000	0
26/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	34,444.0000	29,161.0000	(15.338)	0	0	0
26/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	21,642.0000	26,173.0000	20.936	0	0	0
26/10/2005	R207	2006/08/03			Bond Future	8.1800	8.0510	(1.577)	0.0000	0.0000	0
26/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	40,889.0000	35,619.0000	(12.889)	0	0	0
26/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	26,986.0000	31,651.0000	17.287	0	0	0

Grand Total:

2,674