



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 27/10/2005

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
27/10/2005	GOVI 2005/11/03			jGovi	225.9660	226.1160	0.066	0.0000	0.0000	463
27/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	21,590.0000	20,036.0000	(7.198)	0	0	0
27/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	1,250.0000	1,196.0000	(4.320)	0	0	0
27/10/2005	GOVI 2006/02/02			jGovi	229.9560	230.1560	0.087	0.0000	0.0000	463
27/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	39,809.0000	40,629.0000	2.060	0	0	0
27/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	40,249.0000	39,069.0000	(2.932)	0	0	0
27/10/2005	GOVI 2006/05/04			jGovi	234.1770	234.4970	0.137	234.1500	234.1500	195
27/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	59,506.0000	61,658.0000	3.616	0	0	0
27/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	17,736.0000	16,688.0000	(5.909)	0	0	0
27/10/2005	GOVI 2006/08/03			jGovi	238.5780	239.0020	0.178	0.0000	0.0000	0
27/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	97,170.0000	100,561.0000	3.490	0	0	0
27/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	11,390.0000	10,541.0000	(7.454)	0	0	0
27/10/2005	GOVI 2006/11/02			jGovi	243.1480	243.6520	0.207	0.0000	0.0000	0
27/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	138,130.0000	142,579.0000	3.221	0	0	0
27/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	6,650.0000	6,059.0000	(8.887)	0	0	0
27/10/2005	J152 2006/02/28			jSwap	7.1510	7.1970	0.643	0.0000	0.0000	0
27/10/2005	J153 2010/08/31			jSwap	7.8350	7.8070	(0.357)	0.0000	0.0000	0
27/10/2005	J157 2015/09/15			jSwap	8.0520	8.0360	(0.199)	0.0000	0.0000	0

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27/10/2005	J186	2026/12/21			jSwap	7.7090	7.6930	(0.208)	0.0000	0.0000	0
27/10/2005	J194	2008/02/28			jSwap	7.6980	7.7250	0.351	0.0000	0.0000	0
27/10/2005	J201	2014/12/22			jSwap	7.9810	7.9710	(0.125)	0.0000	0.0000	0
27/10/2005	J203	2017/09/15			jSwap	8.0110	8.0000	(0.137)	0.0000	0.0000	0
27/10/2005	J204	2018/12/21			jSwap	7.9690	7.9580	(0.138)	0.0000	0.0000	0
27/10/2005	J207	2020/01/15			jSwap	7.9590	7.9440	(0.188)	0.0000	0.0000	0
27/10/2005	JBAR	2005/03/16			jBar	7.0430	7.1210	1.107	0.0000	0.0000	0
27/10/2005	JFRA	2005/11/03			jFra	7.0840	7.1650	1.143	0.0000	0.0000	0
27/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	3.0000	17.0000	466.667	0	0	0
27/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	410.0000	225.0000	(45.122)	0	0	0
27/10/2005	JFRA	2006/02/02			jFra	7.3380	7.3920	0.736	0.0000	0.0000	0
27/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	384.0000	328.0000	(14.583)	0	0	0
27/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	599.0000	675.0000	12.688	0	0	0
27/10/2005	JFRA	2006/05/04			jFra	7.5870	7.6540	0.883	0.0000	0.0000	0
27/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	359.0000	316.0000	(11.978)	0	0	0
27/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,795.0000	1,916.0000	6.741	0	0	0
27/10/2005	JFRA	2006/08/03			jFra	7.7850	7.8500	0.835	0.0000	0.0000	0
27/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,402.0000	2,518.0000	4.829	0	0	0
27/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	482.0000	440.0000	(8.714)	0	0	0
27/10/2005	JFRA	2006/11/02			jFra	7.8890	7.9520	0.799	0.0000	0.0000	0
27/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,797.0000	2,908.0000	3.969	0	0	0
27/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	624.0000	581.0000	(6.891)	0	0	0

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27/10/2005	JFRA	2007/02/01			jFra	7.9750	8.0510	0.953	0.0000	0.0000	500
27/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,119.0000	1,047.0000	(6.434)	0	0	0
27/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,280.0000	2,394.0000	5.000	0	0	0
27/10/2005	JFRA	2007/05/03			jFra	8.0650	8.1160	0.632	0.0000	0.0000	0
27/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,210.0000	1,161.0000	(4.050)	0	0	0
27/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,591.0000	2,667.0000	2.933	0	0	0
27/10/2005	JFRA	2007/08/02			jFra	8.1810	8.0870	(1.149)	0.0000	0.0000	0
27/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,240.0000	1,325.0000	6.855	0	0	0
27/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,904.0000	2,760.0000	(4.959)	0	0	0
27/10/2005	JFRA	2007/11/01			jFra	8.1180	8.1290	0.136	0.0000	0.0000	0
27/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,479.0000	1,467.0000	(0.811)	0	0	0
27/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,103.0000	3,119.0000	0.516	0	0	0
27/10/2005	JN02	2005/11/03			jNote	7.7230	7.7700	0.609	0.0000	0.0000	0
27/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	176.0000	74.0000	(57.955)	0	0	0
27/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,264.0000	5,018.0000	17.683	0	0	0
27/10/2005	JN02	2006/02/02			jNote	7.8580	7.8960	0.484	0.0000	0.0000	0
27/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	12,600.0000	13,145.0000	4.325	0	0	0
27/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,363.0000	1,217.0000	(10.712)	0	0	0
27/10/2005	JN05	2005/11/03			jNote	8.0080	7.9970	(0.137)	0.0000	0.0000	0
27/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	3,128.0000	2,709.0000	(13.395)	0	0	0
27/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	2,801.0000	2,834.0000	1.178	0	0	0
27/10/2005	JN05	2006/02/02			jNote	8.0810	8.0640	(0.210)	0.0000	0.0000	0
27/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	18,803.0000	18,278.0000	(2.792)	0	0	0
27/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,252.0000	5,424.0000	3.275	0	0	0
27/10/2005	JN10	2005/11/03			jNote	8.0570	8.0770	0.248	0.0000	0.0000	0
27/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	6,830.0000	7,453.0000	9.122	0	0	0
27/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	2,934.0000	2,191.0000	(25.324)	0	0	0

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27/10/2005	JN10	2006/02/02			jNote	8.0910	8.1100	0.235	0.0000	0.0000	0
27/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	19,951.0000	20,589.0000	3.198	0	0	0
27/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	13,744.0000	13,088.0000	(4.773)	0	0	0
27/10/2005	JROD	2005/10/31			jRod	6.6670	6.6670	-	0.0000	0.0000	0
27/10/2005	JROD	2005/11/30			jRod	6.7270	6.7260	(0.015)	0.0000	0.0000	0
27/10/2005	JROD	2005/12/30			jRod	6.8440	6.8750	0.453	0.0000	0.0000	0
27/10/2005	JROD	2006/01/31			jRod	6.8640	6.9020	0.554	0.0000	0.0000	0
27/10/2005	JROD	2006/02/28			jRod	6.9470	6.9920	0.648	0.0000	0.0000	0
27/10/2005	JROD	2006/03/31			jRod	7.0550	7.0860	0.439	0.0000	0.0000	0
27/10/2005	JROD	2006/04/28			jRod	7.0200	7.0290	0.128	0.0000	0.0000	0
27/10/2005	JROD	2006/05/31			jRod	7.1150	7.1150	-	0.0000	0.0000	0
27/10/2005	JROD	2006/06/30			jRod	7.2100	7.2110	0.014	0.0000	0.0000	0
27/10/2005	JROD	2006/07/31			jRod	7.1640	7.1710	0.098	0.0000	0.0000	0
27/10/2005	JROD	2006/08/31			jRod	7.2510	7.2680	0.234	0.0000	0.0000	0
27/10/2005	R152	2005/11/03			Bond Future	7.1550	7.2720	1.635	0.0000	0.0000	0
27/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,263.0000	1,627.0000	28.820	0	0	0
27/10/2005	R153	2005/11/03			Bond Future	7.8660	7.8400	(0.331)	0.0000	0.0000	137
27/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	5
27/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	48,959.0000	50,112.0000	2.355	0	0	0
27/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	1,370.0000	935.0000	(31.752)	0	0	0
27/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	17,004.0000	18,088.0000	6.375	0	0	0

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27/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	6,593.0000	5,586.0000	(15.274)	0	0	0
27/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	1,436.0000	1,583.0000	10.237	0	0	0
27/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	7,291.0000	8,010.0000	9.861	0	0	0
27/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	134.0000	65.0000	(51.493)	0	0	5
27/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	27,698.0000	28,846.0000	4.145	0	0	0
27/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
27/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	39,180.0000	38,027.0000	(2.943)	0	0	0
27/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	72.0000	70.0000	(2.778)	0	0	0
27/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	27,706.0000	26,552.0000	(4.165)	0	0	0
27/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	38,387.0000	39,540.0000	3.004	0	0	0
27/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	59,408.0000	60,561.0000	1.941	0	0	0
27/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	16,436.0000	15,281.0000	(7.027)	0	0	0
27/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R153	2006/02/02			Bond Future	7.9210	7.8860	(0.442)	0.0000	0.0000	258
27/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	14,550.0000	15,304.0000	5.182	0	0	0
27/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	22,795.0000	21,690.0000	(4.848)	0	0	0
27/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	8,954.0000	9,514.0000	6.254	0	0	0
27/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,917.0000	5,285.0000	7.484	0	0	0
27/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	11,233.0000	10,513.0000	(6.410)	0	0	0
27/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	16,175.0000	15,261.0000	(5.651)	0	0	0
27/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	21,388.0000	22,316.0000	4.339	0	0	0
27/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	50,829.0000	49,388.0000	(2.835)	0	0	0
27/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	247.0000	280.0000	13.360	0	0	0
27/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	7,649.0000	7,104.0000	(7.125)	0	0	0
27/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	29,185.0000	30,257.0000	3.673	0	0	0
27/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	5,142.0000	4,740.0000	(7.818)	0	0	0
27/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	2,284.0000	2,077.0000	(9.063)	0	0	0
27/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	46,595.0000	47,862.0000	2.719	0	0	0
27/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	3,431.0000	3,141.0000	(8.452)	0	0	0
27/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	40,425.0000	39,045.0000	(3.414)	0	0	0
27/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	867.0000	961.0000	10.842	0	0	0
27/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	37,665.0000	38,849.0000	3.144	0	0	0

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27/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,297.0000	2,503.0000	8.968	0	0	0
27/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	30,954.0000	29,687.0000	(4.093)	0	0	0
27/10/2005	R153	2006/05/04			Bond Future	7.9530	7.9010	(0.654)	0.0000	0.0000	0
27/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	21,590.0000	22,881.0000	5.980	0	0	0
27/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	9,811.0000	9,025.0000	(8.011)	12,370	12,370	20
27/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	14,112.0000	13,111.0000	(7.093)	0	0	0
27/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	15,986.0000	17,062.0000	6.731	0	0	0
27/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	35,438.0000	37,098.0000	4.684	0	0	0
27/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	6,537.0000	5,949.0000	(8.995)	0	0	0
27/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	4,164.0000	3,746.0000	(10.038)	0	0	0
27/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	2,530.0000	2,248.0000	(11.146)	0	0	0
27/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	43,397.0000	45,193.0000	4.139	0	0	0
27/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	28,115.0000	29,605.0000	5.300	0	0	0
27/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	19,509.0000	18,290.0000	(6.248)	0	0	0
27/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	11,372.0000	12,230.0000	7.545	0	0	0
27/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,110.0000	3,430.0000	10.289	0	0	0
27/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	41,937.0000	40,178.0000	(4.194)	0	0	0
27/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	33,519.0000	31,910.0000	(4.800)	0	0	0
27/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	7,744.0000	8,395.0000	8.407	0	0	0
27/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	26,002.0000	24,575.0000	(5.488)	0	0	0
27/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	51,822.0000	53,720.0000	3.663	0	0	0
27/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	51,102.0000	49,229.0000	(3.665)	0	0	0
27/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,464.0000	1,284.0000	(12.295)	0	0	0
27/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,824.0000	2,029.0000	11.239	0	0	0
27/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	5,032.0000	5,501.0000	9.320	0	0	0
27/10/2005	R153	2006/08/03			Bond Future	7.9740	7.9050	(0.865)	0.0000	0.0000	0
27/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	17,964.0000	19,309.0000	7.487	0	0	0
27/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	16,983.0000	15,721.0000	(7.431)	0	0	0
27/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	13,617.0000	14,739.0000	8.240	0	0	0
27/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	42,447.0000	40,373.0000	(4.886)	0	0	0
27/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	35,375.0000	37,338.0000	5.549	0	0	0
27/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	9,258.0000	8,426.0000	(8.987)	0	0	0
27/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	6,551.0000	5,907.0000	(9.831)	0	0	0
27/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,499.0000	4,017.0000	(10.713)	0	0	0

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27/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	42,416.0000	44,542.0000	5.012	0	0	0
27/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	28,895.0000	30,670.0000	6.143	0	0	0
27/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	12,712.0000	11,671.0000	(8.189)	0	0	0
27/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	23,069.0000	24,635.0000	6.788	0	0	0
27/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	7,162.0000	7,869.0000	9.872	0	0	0
27/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	34,890.0000	32,990.0000	(5.446)	0	0	0
27/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	10,028.0000	10,934.0000	9.035	0	0	0
27/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	28,089.0000	26,388.0000	(6.056)	0	0	0
27/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	22,108.0000	20,623.0000	(6.717)	0	0	0
27/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,951.0000	5,484.0000	10.766	0	0	0
27/10/2005	R157	2005/11/03			Bond Future	8.0540	8.0390	(0.186)	0.0000	0.0000	8
27/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	17,753.0000	18,543.0000	4.450	0	0	0
27/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	1,592.0000	1,135.0000	(28.706)	0	0	0
27/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	4,551.0000	4,647.0000	2.109	0	0	0
27/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	9,050.0000	7,898.0000	(12.729)	0	0	0
27/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	114,516.0000	113,268.0000	(1.090)	0	0	0
27/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	75,638.0000	76,885.0000	1.649	0	0	0
27/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
27/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	69,122.0000	67,875.0000	(1.804)	0	0	0
27/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	91,581.0000	90,333.0000	(1.363)	0	0	0
27/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	47,134.0000	45,885.0000	(2.650)	0	0	0
27/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	361.0000	317.0000	(12.188)	0	0	0
27/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	36,533.0000	37,715.0000	3.235	0	0	0
27/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	25,953.0000	24,662.0000	(4.974)	0	0	0
27/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	94,662.0000	95,909.0000	1.317	0	0	0
27/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
27/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	136.0000	70.0000	(48.529)	0	0	0
27/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	56,226.0000	57,469.0000	2.211	0	0	0
27/10/2005	R157	2006/02/02			Bond Future	8.0940	8.0740	(0.247)	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
27/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	73,323.0000	71,817.0000	(2.054)	0	0	0
27/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,451.0000	2,568.0000	4.774	0	0	0
27/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	822.0000	866.0000	5.353	0	0	0
27/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	31,779.0000	32,619.0000	2.643	0	0	250
27/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	5,824.0000	6,068.0000	4.190	0	0	0
27/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	115,512.0000	113,904.0000	(1.392)	0	0	0
27/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	19,206.0000	18,422.0000	(4.082)	0	0	250
27/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	93,646.0000	92,067.0000	(1.686)	0	0	0
27/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	55,191.0000	53,811.0000	(2.500)	0	0	0
27/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	5,746.0000	5,423.0000	(5.621)	0	0	0
27/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	12,950.0000	12,353.0000	(4.610)	0	0	0
27/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	279.0000	295.0000	5.735	0	0	0
27/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	3,284.0000	3,073.0000	(6.425)	0	0	0
27/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	39,985.0000	38,784.0000	(3.004)	0	0	0
27/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	45,345.0000	46,371.0000	2.263	0	0	0
27/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	92,793.0000	94,206.0000	1.523	0	0	0
27/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	11,688.0000	12,110.0000	3.611	0	0	0
27/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	8,658.0000	8,214.0000	(5.128)	0	0	0
27/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	60,476.0000	61,656.0000	1.951	0	0	0
27/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	76,599.0000	77,900.0000	1.698	0	0	0
27/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	27,959.0000	26,966.0000	(3.552)	0	0	0
27/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,305.0000	20,936.0000	3.108	0	0	0
27/10/2005	R157	2006/05/04			Bond Future	8.1210	8.0910	(0.369)	0.0000	0.0000	0
27/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	6,425.0000	6,794.0000	5.743	0	0	0
27/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	65,757.0000	67,385.0000	2.476	0	0	0
27/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	77,883.0000	75,873.0000	(2.581)	0	0	0
27/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	96,596.0000	94,447.0000	(2.225)	0	0	0
27/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	39,438.0000	40,694.0000	3.185	0	0	0
27/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,688.0000	3,919.0000	6.264	0	0	0
27/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	11,690.0000	12,263.0000	4.902	0	0	0
27/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	29,271.0000	28,148.0000	(3.837)	0	0	0
27/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	62,124.0000	60,319.0000	(2.905)	0	0	0
27/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	17,154.0000	16,403.0000	(4.378)	0	0	115
27/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	19,002.0000	19,804.0000	4.221	0	0	0
27/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	13,138.0000	12,532.0000	(4.613)	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
27/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	80,396.0000	82,169.0000	2.205	0	0	0
27/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	22,438.0000	21,514.0000	(4.118)	0	0	0
27/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	52,014.0000	53,469.0000	2.797	0	0	0
27/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	48,831.0000	47,254.0000	(3.230)	0	0	0
27/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	10,059.0000	9,572.0000	(4.841)	0	0	0
27/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	37,980.0000	36,635.0000	(3.541)	0	0	0
27/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	28,348.0000	29,383.0000	3.651	0	0	0
27/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	95,606.0000	97,499.0000	1.980	0	0	0
27/10/2005	R157	2006/08/03			Bond Future	8.1400	8.1020	(0.467)	0.0000	0.0000	0
27/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	37,173.0000	38,764.0000	4.280	0	0	0
27/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	14,022.0000	14,821.0000	5.698	0	0	0
27/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	6,020.0000	6,426.0000	6.744	0	0	0
27/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	28,700.0000	27,346.0000	(4.718)	0	0	0
27/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	64,795.0000	62,649.0000	(3.312)	0	0	0
27/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	6,293.0000	5,846.0000	(7.103)	0	0	0
27/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	88,567.0000	91,064.0000	2.819	0	0	0
27/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	74,030.0000	76,349.0000	3.133	0	0	0
27/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	48,097.0000	49,955.0000	3.863	0	0	0
27/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	20,633.0000	19,547.0000	(5.263)	0	0	0
27/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	14,366.0000	13,526.0000	(5.847)	0	0	0
27/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	60,454.0000	62,559.0000	3.482	0	0	0
27/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	9,673.0000	9,049.0000	(6.451)	0	0	0
27/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	98,272.0000	95,735.0000	(2.582)	0	0	0
27/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	38,721.0000	37,092.0000	(4.207)	0	0	0
27/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	9,385.0000	9,969.0000	6.223	0	0	0
27/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	20,128.0000	21,174.0000	5.197	0	0	0
27/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	27,831.0000	29,146.0000	4.725	0	0	0
27/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	50,764.0000	48,866.0000	(3.739)	0	0	0
27/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	80,693.0000	78,333.0000	(2.925)	0	0	0
27/10/2005	R186	2005/11/03			Bond Future	7.7670	7.7520	(0.193)	0.0000	0.0000	0
27/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	140,810.0000	142,686.0000	1.332	0	0	0
27/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	137,363.0000	135,487.0000	(1.366)	0	0	0
27/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	101,599.0000	99,723.0000	(1.846)	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
27/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
27/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	10,662.0000	9,075.0000	(14.885)	0	0	0
27/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	174,531.0000	172,655.0000	(1.075)	0	0	0
27/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	67,186.0000	65,306.0000	(2.798)	0	0	0
27/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	30,126.0000	31,504.0000	4.574	0	0	0
27/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	1,515.0000	1,017.0000	(32.871)	0	0	0
27/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	8,535.0000	8,825.0000	3.398	0	0	0
27/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	730.0000	662.0000	(9.315)	0	0	0
27/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	58,324.0000	60,148.0000	3.127	0	0	0
27/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	114,281.0000	116,157.0000	1.642	0	0	0
27/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	34,769.0000	32,825.0000	(5.591)	0	0	0
27/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
27/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	97.0000	45.0000	(53.608)	0	0	0
27/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	86,771.0000	88,645.0000	2.160	0	0	0
27/10/2005	R186	2006/02/02			Bond Future	7.7820	7.7640	(0.231)	0.0000	0.0000	0
27/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	9,614.0000	9,979.0000	3.797	0	0	0
27/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,278.0000	1,341.0000	4.930	0	0	0
27/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	3,881.0000	4,051.0000	4.380	0	0	0
27/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	139,572.0000	137,401.0000	(1.555)	0	0	0
27/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	78,217.0000	76,349.0000	(2.388)	0	0	0
27/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	106,669.0000	104,605.0000	(1.935)	0	0	0
27/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	72,057.0000	73,552.0000	2.075	0	0	0
27/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	10,245.0000	9,715.0000	(5.173)	0	0	0
27/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	94,653.0000	96,357.0000	1.800	0	0	0
27/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	175,471.0000	173,253.0000	(1.264)	0	0	0
27/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	3,045.0000	2,835.0000	(6.897)	0	0	0
27/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	141,222.0000	143,245.0000	1.432	0	0	0
27/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	5,743.0000	5,398.0000	(6.007)	0	0	0
27/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	117,522.0000	119,410.0000	1.607	0	0	0
27/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	16,033.0000	15,296.0000	(4.597)	0	0	0
27/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	33,447.0000	34,386.0000	2.807	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
27/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	290.0000	306.0000	5.517	0	0	0
27/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	37,421.0000	36,127.0000	(3.458)	0	0	0
27/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	24,759.0000	23,762.0000	(4.027)	0	0	0
27/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	51,337.0000	52,573.0000	2.408	0	0	0
27/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	19,352.0000	19,986.0000	3.276	0	0	0
27/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	55,036.0000	53,437.0000	(2.905)	0	0	0
27/10/2005	R186	2006/05/04			Bond Future	7.7920	7.7680	(0.308)	0.0000	0.0000	0
27/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,828.0000	4,020.0000	5.016	0	0	0
27/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	141,253.0000	143,891.0000	1.868	0	0	0
27/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	8,635.0000	8,152.0000	(5.594)	0	0	0
27/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	12,079.0000	12,597.0000	4.288	0	0	0
27/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	115,400.0000	112,962.0000	(2.113)	0	0	0
27/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	145,604.0000	142,975.0000	(1.806)	0	0	0
27/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	178,995.0000	176,231.0000	(1.544)	0	0	0
27/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,041.0000	7,368.0000	4.644	0	0	0
27/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	19,437.0000	20,200.0000	3.926	0	0	0
27/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	88,817.0000	86,624.0000	(2.469)	0	0	0
27/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	47,603.0000	46,018.0000	(3.330)	0	0	0
27/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	66,175.0000	64,273.0000	(2.874)	0	0	0
27/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	42,424.0000	43,795.0000	3.232	0	0	0
27/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	118,538.0000	121,012.0000	2.087	0	0	0
27/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	14,063.0000	13,365.0000	(4.963)	0	0	0
27/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	96,743.0000	99,001.0000	2.334	0	0	0
27/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	21,978.0000	21,016.0000	(4.377)	0	0	0
27/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	76,433.0000	78,427.0000	2.609	0	0	0
27/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	58,169.0000	59,861.0000	2.909	0	0	0
27/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	5,085.0000	4,768.0000	(6.234)	0	0	0
27/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	29,492.0000	30,545.0000	3.570	0	0	0
27/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	32,985.0000	31,722.0000	(3.829)	0	0	0
27/10/2005	R186	2006/08/03			Bond Future	7.7960	7.7670	(0.372)	0.0000	0.0000	0
27/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	13,085.0000	13,682.0000	4.562	0	0	0
27/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	151,162.0000	148,211.0000	(1.952)	0	0	0
27/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	122,710.0000	119,990.0000	(2.217)	0	0	0
27/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	19,611.0000	20,439.0000	4.222	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
27/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	52,097.0000	53,809.0000	3.286	0	0	0
27/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	57,732.0000	55,896.0000	(3.180)	0	0	0
27/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	42,837.0000	41,314.0000	(3.555)	0	0	0
27/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	67,375.0000	69,400.0000	3.006	0	0	0
27/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	28,195.0000	29,293.0000	3.894	0	0	0
27/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	15,022.0000	14,299.0000	(4.813)	0	0	0
27/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	123,794.0000	126,619.0000	2.282	0	0	0
27/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	10,055.0000	9,524.0000	(5.281)	0	0	0
27/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	6,556.0000	6,179.0000	(5.750)	0	0	0
27/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	166,677.0000	169,847.0000	1.902	0	0	0
27/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	21,862.0000	20,906.0000	(4.373)	0	0	0
27/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	144,955.0000	147,973.0000	2.082	0	0	0
27/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	30,998.0000	29,773.0000	(3.952)	0	0	0
27/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	103,559.0000	106,150.0000	2.502	0	0	0
27/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	97,597.0000	95,147.0000	(2.510)	0	0	0
27/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	39,007.0000	40,405.0000	3.584	0	0	0
27/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	84,631.0000	86,953.0000	2.744	0	0	0
27/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	75,939.0000	73,789.0000	(2.831)	0	0	0
27/10/2005	R194	2005/11/03			Bond Future	7.7400	7.7690	0.375	0.0000	0.0000	0
27/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	1,784.0000	1,371.0000	(23.150)	0	0	0
27/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	181.0000	95.0000	(47.514)	0	0	0
27/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,341.0000	5,876.0000	10.017	0	0	0
27/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	1,569.0000	1,778.0000	13.321	0	0	0
27/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	26,563.0000	25,942.0000	(2.338)	0	0	0
27/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	5,777.0000	5,170.0000	(10.507)	0	0	0
27/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	27,013.0000	27,635.0000	2.303	0	0	0
27/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	32,567.0000	33,189.0000	1.910	0	0	0
27/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	21,496.0000	22,117.0000	2.889	0	0	0
27/10/2005	R194	2005/11/03	7.00	Call	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
27/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	16,015.0000	16,636.0000	3.878	0	0	0
27/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	16,127.0000	15,506.0000	(3.851)	0	0	0
27/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	16.0000	14.0000	(12.500)	0	0	0
27/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	21,362.0000	20,741.0000	(2.907)	0	0	0
27/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	10,873.0000	10,250.0000	(5.730)	0	0	0
27/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	10,572.0000	11,191.0000	5.855	0	0	0
27/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
27/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	224.0000	238.0000	6.250	0	0	0
27/10/2005	R194	2006/02/02			Bond Future	7.8260	7.8460	0.256	0.0000	0.0000	0
27/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	25,854.0000	26,235.0000	1.474	0	0	0
27/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	17.0000	14.0000	(17.647)	0	0	0
27/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	118.0000	105.0000	(11.017)	0	0	0
27/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	30,803.0000	31,186.0000	1.243	0	0	0
27/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	21,021.0000	21,390.0000	1.755	0	0	0
27/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	14,741.0000	14,415.0000	(2.212)	0	0	0
27/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,354.0000	1,264.0000	(6.647)	0	0	0
27/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	16,471.0000	16,813.0000	2.076	0	0	0
27/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,920.0000	1,978.0000	3.021	0	0	0
27/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	12,476.0000	12,769.0000	2.349	0	0	0
27/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	473.0000	432.0000	(8.668)	0	0	0
27/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,555.0000	4,684.0000	2.832	0	0	0
27/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,509.0000	6,689.0000	2.765	0	0	0
27/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,151.0000	3,241.0000	2.856	0	0	0
27/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	7,885.0000	7,631.0000	(3.221)	0	0	0
27/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,051.0000	4,847.0000	(4.039)	0	0	0
27/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	9,130.0000	9,367.0000	2.596	0	0	0
27/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	22,792.0000	22,428.0000	(1.597)	0	0	0
27/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,854.0000	2,707.0000	(5.151)	0	0	0
27/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	593.0000	612.0000	3.204	0	0	0
27/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	11,241.0000	10,947.0000	(2.615)	0	0	0
27/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	18,625.0000	18,277.0000	(1.868)	0	0	0
27/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,102.0000	1,136.0000	3.085	0	0	0
27/10/2005	R194	2006/05/04			Bond Future	7.8790	7.8710	(0.102)	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
27/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	8,181.0000	8,088.0000	(1.137)	0	0	0
27/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	5,988.0000	6,031.0000	0.718	0	0	0
27/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,251.0000	1,222.0000	(2.318)	0	0	0
27/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	6,038.0000	5,958.0000	(1.325)	0	0	0
27/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	8,089.0000	8,146.0000	0.705	0	0	0
27/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	20,053.0000	20,160.0000	0.534	0	0	0
27/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	16,613.0000	16,709.0000	0.578	0	0	0
27/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	24,518.0000	24,387.0000	(0.534)	0	0	0
27/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,238.0000	1,246.0000	0.646	0	0	0
27/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,964.0000	1,925.0000	(1.986)	0	0	0
27/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	752.0000	757.0000	0.665	0	0	0
27/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	28,589.0000	28,455.0000	(0.469)	0	0	0
27/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	436.0000	439.0000	0.688	0	0	0
27/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	20,642.0000	20,515.0000	(0.615)	0	0	0
27/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	17,017.0000	16,895.0000	(0.717)	0	0	0
27/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,950.0000	1,964.0000	0.718	0	0	0
27/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	13,699.0000	13,585.0000	(0.832)	0	0	0
27/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,965.0000	2,912.0000	(1.788)	0	0	0
27/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	13,437.0000	13,520.0000	0.618	0	0	0
27/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,947.0000	2,969.0000	0.747	0	0	0
27/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	4,308.0000	4,242.0000	(1.532)	0	0	0
27/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	10,741.0000	10,637.0000	(0.968)	0	0	0
27/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	4,280.0000	4,312.0000	0.748	0	0	0
27/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	10,581.0000	10,651.0000	0.662	0	0	0
27/10/2005	R194	2006/08/03			Bond Future	7.9130	7.8740	(0.493)	0.0000	0.0000	0
27/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,717.0000	3,884.0000	4.493	0	0	0
27/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	13,552.0000	13,145.0000	(3.003)	0	0	0
27/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	6,481.0000	6,731.0000	3.857	0	0	0
27/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	16,290.0000	15,846.0000	(2.726)	0	0	0
27/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,929.0000	2,029.0000	5.184	0	0	0
27/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	19,266.0000	18,791.0000	(2.465)	0	0	0
27/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	4,967.0000	5,174.0000	4.168	0	0	0
27/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,887.0000	8,562.0000	(3.657)	0	0	0
27/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,713.0000	2,844.0000	4.829	0	0	0
27/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	11,078.0000	10,711.0000	(3.313)	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
27/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	17,987.0000	18,441.0000	2.524	0	0	0
27/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	8,268.0000	8,563.0000	3.568	0	0	0
27/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	5,377.0000	5,141.0000	(4.389)	0	0	0
27/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,134.0000	2,012.0000	(5.717)	0	0	0
27/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,987.0000	6,707.0000	(4.007)	0	0	0
27/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	10,328.0000	10,667.0000	3.282	0	0	0
27/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,974.0000	2,819.0000	(5.212)	0	0	0
27/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	4,046.0000	3,852.0000	(4.795)	0	0	0
27/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	12,649.0000	13,030.0000	3.012	0	0	0
27/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	15,211.0000	15,631.0000	2.761	0	0	0
27/10/2005	R201	2005/11/03			Bond Future	8.0390	8.0280	(0.137)	0.0000	0.0000	0
27/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	29,777.0000	30,462.0000	2.300	0	0	0
27/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	78.0000	40.0000	(48.718)	0	0	0
27/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	45,350.0000	46,071.0000	1.590	0	0	0
27/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
27/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	60,681.0000	61,404.0000	1.191	0	0	0
27/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	19,508.0000	18,736.0000	(3.957)	0	0	0
27/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	313.0000	264.0000	(15.655)	0	0	0
27/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
27/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	89,232.0000	88,509.0000	(0.810)	0	0	0
27/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	71,180.0000	70,457.0000	(1.016)	0	0	0
27/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	53,495.0000	52,773.0000	(1.350)	0	0	0
27/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	36,173.0000	35,449.0000	(2.001)	0	0	0
27/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	75,709.0000	76,432.0000	0.955	0	0	0
27/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	1,033.0000	749.0000	(27.493)	0	0	0
27/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	14,765.0000	15,203.0000	2.966	0	0	0
27/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	3,892.0000	3,881.0000	(0.283)	0	0	0
27/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	6,456.0000	5,722.0000	(11.369)	0	0	0
27/10/2005	R201	2006/02/02			Bond Future	8.0740	8.0590	(0.186)	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
27/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	21,126.0000	20,524.0000	(2.850)	0	0	0
27/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	16,362.0000	16,723.0000	2.206	0	0	0
27/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	58.0000	60.0000	3.448	0	0	0
27/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	9,562.0000	9,198.0000	(3.807)	0	0	0
27/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	48,540.0000	49,233.0000	1.428	0	0	0
27/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	36,446.0000	37,045.0000	1.644	0	0	0
27/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	6,297.0000	6,027.0000	(4.288)	0	0	0
27/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	4,121.0000	3,925.0000	(4.756)	0	0	0
27/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	74,370.0000	75,207.0000	1.125	0	0	0
27/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	61,422.0000	62,189.0000	1.249	0	0	0
27/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	42,402.0000	41,572.0000	(1.957)	0	0	0
27/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	30,495.0000	29,769.0000	(2.381)	0	0	0
27/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	56,597.0000	55,695.0000	(1.594)	0	0	0
27/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,429.0000	9,667.0000	2.524	0	0	0
27/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	107,719.0000	106,757.0000	(0.893)	0	0	0
27/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	204.0000	211.0000	3.431	0	0	0
27/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,705.0000	4,838.0000	2.827	0	0	0
27/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	25,564.0000	26,050.0000	1.901	0	0	0
27/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	89,842.0000	88,886.0000	(1.064)	0	0	0
27/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	72,593.0000	71,651.0000	(1.298)	0	0	0
27/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	14,346.0000	13,869.0000	(3.325)	0	0	0
27/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,932.0000	1,994.0000	3.209	0	0	0
27/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	617.0000	638.0000	3.404	0	0	0
27/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	2,305.0000	2,178.0000	(5.510)	0	0	0
27/10/2005	R201	2006/05/04			Bond Future	8.1010	8.0770	(0.296)	0.0000	0.0000	0
27/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	7,951.0000	8,289.0000	4.251	0	0	0
27/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	34,880.0000	33,857.0000	(2.933)	0	0	0
27/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	12,551.0000	13,035.0000	3.856	0	0	0
27/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	46,561.0000	45,392.0000	(2.511)	0	0	0
27/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	11,344.0000	10,827.0000	(4.557)	0	0	0
27/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	35,998.0000	36,989.0000	2.753	0	0	0
27/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	7,078.0000	6,710.0000	(5.199)	0	0	0
27/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	46,795.0000	47,934.0000	2.434	0	0	0
27/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	4,187.0000	3,940.0000	(5.899)	0	0	0
27/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	71,328.0000	72,679.0000	1.894	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
27/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	2,344.0000	2,187.0000	(6.698)	0	0	0
27/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	58,679.0000	59,939.0000	2.147	0	0	0
27/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	25,099.0000	24,242.0000	(3.414)	0	0	0
27/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	18,736.0000	19,386.0000	3.469	0	0	0
27/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	17,281.0000	16,597.0000	(3.958)	0	0	0
27/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	26,577.0000	27,400.0000	3.097	0	0	0
27/10/2005	R201	2006/08/03			Bond Future	8.1210	8.0890	(0.394)	0.0000	0.0000	0
27/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	38,834.0000	40,080.0000	3.209	0	0	0
27/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	39,476.0000	38,214.0000	(3.197)	0	0	0
27/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	15,915.0000	15,196.0000	(4.518)	0	0	0
27/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	48,719.0000	50,129.0000	2.894	0	0	0
27/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	16,392.0000	17,096.0000	4.295	0	0	0
27/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	59,565.0000	61,118.0000	2.607	0	0	0
27/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	4,784.0000	4,491.0000	(6.125)	0	0	0
27/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	71,168.0000	72,840.0000	2.349	0	0	0
27/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	7,397.0000	6,985.0000	(5.570)	0	0	0
27/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	11,037.0000	10,482.0000	(5.029)	0	0	0
27/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	50,478.0000	49,051.0000	(2.827)	0	0	0
27/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	11,468.0000	12,007.0000	4.700	0	0	0
27/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	30,084.0000	31,152.0000	3.550	0	0	0
27/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	22,588.0000	23,471.0000	3.909	0	0	0
27/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	30,045.0000	28,963.0000	(3.601)	0	0	0
27/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	22,209.0000	21,311.0000	(4.043)	0	0	0
27/10/2005	R203	2005/11/03			Bond Future	8.0330	8.0230	(0.124)	0.0000	0.0000	0
27/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	6,562.0000	5,799.0000	(11.628)	0	0	0
27/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	4,037.0000	4,038.0000	0.025	0	0	0
27/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	628.0000	425.0000	(32.325)	0	0	0
27/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	17,023.0000	17,584.0000	3.296	0	0	0
27/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	261.0000	215.0000	(17.625)	0	0	0
27/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	22,191.0000	21,380.0000	(3.655)	0	0	0
27/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	34,858.0000	35,615.0000	2.172	0	0	0
27/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	41,835.0000	41,069.0000	(1.831)	0	0	0
27/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
27/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	62,246.0000	61,482.0000	(1.227)	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
27/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	83,188.0000	82,424.0000	(0.918)	0	0	0
27/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	13.0000	5.0000	(61.538)	0	0	0
27/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	52,838.0000	53,602.0000	1.446	0	0	0
27/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	70,386.0000	71,150.0000	1.085	0	0	0
27/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2005	R203	2006/02/02			Bond Future	8.0650	8.0510	(0.174)	0.0000	0.0000	0
27/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	12,262.0000	11,785.0000	(3.890)	0	0	0
27/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	26,036.0000	26,611.0000	2.208	0	0	0
27/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	21,049.0000	20,399.0000	(3.088)	0	0	0
27/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	1,314.0000	1,219.0000	(7.230)	0	0	0
27/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	16,149.0000	16,552.0000	2.496	0	0	0
27/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	68,417.0000	69,376.0000	1.402	0	0	0
27/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	48,198.0000	47,278.0000	(1.909)	0	0	0
27/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	52,847.0000	53,717.0000	1.646	0	0	0
27/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	33,097.0000	32,293.0000	(2.429)	0	0	0
27/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	38,471.0000	39,210.0000	1.921	0	0	0
27/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	6,481.0000	6,167.0000	(4.845)	0	0	0
27/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	9,054.0000	9,303.0000	2.750	0	0	0
27/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	3,084.0000	2,901.0000	(5.934)	0	0	0
27/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,529.0000	4,662.0000	2.937	0	0	0
27/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,997.0000	2,057.0000	3.005	0	0	0
27/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	768.0000	791.0000	2.995	0	0	0
27/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	85,193.0000	84,164.0000	(1.208)	0	0	0
27/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	65,789.0000	64,797.0000	(1.508)	0	0	0
27/10/2005	R203	2006/05/04			Bond Future	8.0850	8.0640	(0.260)	0.0000	0.0000	0
27/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	54,256.0000	53,053.0000	(2.217)	0	0	0
27/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	15,255.0000	15,759.0000	3.304	0	0	0
27/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	40,453.0000	39,402.0000	(2.598)	0	0	0
27/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	28,976.0000	28,096.0000	(3.037)	0	0	0
27/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	9,708.0000	10,060.0000	3.626	0	0	0
27/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,812.0000	6,042.0000	3.957	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
27/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	22,660.0000	23,336.0000	2.983	0	0	0
27/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	69,555.0000	70,858.0000	1.873	0	0	0
27/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,259.0000	3,398.0000	4.265	0	0	0
27/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	87,964.0000	86,549.0000	(1.609)	0	0	0
27/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	70,191.0000	68,866.0000	(1.888)	0	0	0
27/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	31,976.0000	32,832.0000	2.677	0	0	0
27/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	4,775.0000	4,523.0000	(5.277)	0	0	0
27/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	19,865.0000	19,165.0000	(3.524)	0	0	0
27/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	12,993.0000	12,465.0000	(4.064)	0	0	0
27/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	43,088.0000	44,115.0000	2.383	0	0	0
27/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	55,732.0000	56,911.0000	2.115	0	0	0
27/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	8,085.0000	7,709.0000	(4.651)	0	0	0
27/10/2005	R203	2006/08/03			Bond Future	8.0990	8.0710	(0.346)	0.0000	0.0000	0
27/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	25,679.0000	24,759.0000	(3.583)	0	0	0
27/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	47,019.0000	48,327.0000	2.782	0	0	0
27/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	34,864.0000	33,752.0000	(3.190)	0	0	0
27/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	27,614.0000	28,546.0000	3.375	0	0	0
27/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	90,651.0000	88,900.0000	(1.932)	0	0	0
27/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	59,071.0000	57,598.0000	(2.494)	0	0	0
27/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	36,605.0000	37,727.0000	3.065	0	0	0
27/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	20,129.0000	20,873.0000	3.696	0	0	0
27/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	45,994.0000	44,695.0000	(2.824)	0	0	0
27/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	14,136.0000	14,707.0000	4.039	0	0	0
27/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	74,008.0000	72,383.0000	(2.196)	0	0	0
27/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,168.0000	6,461.0000	4.750	0	0	0
27/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	9,539.0000	9,957.0000	4.382	0	0	0
27/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	18,350.0000	17,614.0000	(4.011)	0	0	0
27/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	58,698.0000	60,174.0000	2.515	0	0	0
27/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	12,702.0000	12,135.0000	(4.464)	0	0	0
27/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	71,423.0000	73,045.0000	2.271	0	0	0
27/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	8,507.0000	8,086.0000	(4.949)	0	0	0
27/10/2005	R204	2005/11/03			Bond Future	8.0180	8.0080	(0.125)	0.0000	0.0000	0
27/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	18,944.0000	19,554.0000	3.220	0	0	0
27/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	575.0000	383.0000	(33.391)	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
27/10/2005	R204	2006/02/02			Bond Future	8.0450	8.0310	(0.174)	0.0000	0.0000	0
27/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	21,477.0000	20,808.0000	(3.115)	0	0	0
27/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	17,910.0000	18,348.0000	2.446	0	0	0
27/10/2005	R204	2006/05/04			Bond Future	8.0640	8.0440	(0.248)	0.0000	0.0000	0
27/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	24,892.0000	25,583.0000	2.776	0	0	0
27/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	29,902.0000	29,032.0000	(2.910)	0	0	0
27/10/2005	R204	2006/08/03			Bond Future	8.0780	8.0520	(0.322)	0.0000	0.0000	0
27/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	36,252.0000	35,176.0000	(2.968)	0	0	0
27/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	30,221.0000	31,149.0000	3.071	0	0	0
27/10/2005	R207	2005/11/03			Bond Future	7.9950	7.9850	(0.125)	0.0000	0.0000	0
27/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	5,386.0000	4,645.0000	(13.758)	0	0	0
27/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	5,787.0000	5,850.0000	1.089	0	0	0
27/10/2005	R207	2006/02/02			Bond Future	8.0190	8.0050	(0.175)	0.0000	0.0000	0
27/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	20,621.0000	19,968.0000	(3.167)	0	0	0
27/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	19,112.0000	19,570.0000	2.396	0	0	0
27/10/2005	R207	2006/05/04			Bond Future	8.0380	8.0170	(0.261)	0.0000	0.0000	0
27/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	29,161.0000	28,266.0000	(3.069)	0	0	0
27/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	26,173.0000	26,928.0000	2.885	0	0	0
27/10/2005	R207	2006/08/03			Bond Future	8.0510	8.0250	(0.323)	0.0000	0.0000	0
27/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	35,619.0000	34,557.0000	(2.982)	0	0	0
27/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	31,651.0000	32,609.0000	3.027	0	0	0

**Grand Total:** **2,806**