



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 27/09/2005

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
27/09/2005	GOVI 2005/11/03			jGovi	225.6500	225.5580	(0.041)	0.0000	0.0000	463
27/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	9,565.0000	9,057.0000	(5.311)	0	0	0
27/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	33,065.0000	33,477.0000	1.246	0	0	0
27/09/2005	GOVI 2006/02/02			jGovi	229.6220	229.5300	(0.040)	0.0000	0.0000	0
27/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	29,183.0000	29,555.0000	1.275	0	0	0
27/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	25,403.0000	24,855.0000	(2.157)	0	0	0
27/09/2005	GOVI 2006/05/04			jGovi	233.7840	233.6960	(0.038)	0.0000	0.0000	57
27/09/2005	GOVI 2006/05/04	230.00	Call	jGovi	57,956.0000	57,292.0000	(1.146)	0	0	0
27/09/2005	GOVI 2006/05/04	230.00	Put	jGovi	20,116.0000	20,332.0000	1.074	0	0	0
27/09/2005	GOVI 2006/08/03			jGovi	238.0880	238.0070	(0.034)	0.0000	0.0000	0
27/09/2005	GOVI 2006/08/03	230.00	Put	jGovi	14,193.0000	14,319.0000	0.888	0	0	0
27/09/2005	GOVI 2006/08/03	230.00	Call	jGovi	95,073.0000	94,389.0000	(0.719)	0	0	0
27/09/2005	GOVI 2006/11/02			jGovi	242.5440	242.4740	(0.029)	0.0000	0.0000	0
27/09/2005	GOVI 2006/11/02	230.00	Put	jGovi	10,089.0000	10,157.0000	0.674	0	0	0
27/09/2005	GOVI 2006/11/02	230.00	Call	jGovi	135,529.0000	134,897.0000	(0.466)	0	0	0
27/09/2005	J152 2006/02/28			jSwap	7.1060	7.1080	0.028	0.0000	0.0000	0
27/09/2005	J153 2010/08/31			jSwap	7.8520	7.8660	0.178	0.0000	0.0000	0
27/09/2005	J157 2015/09/15			jSwap	8.1190	8.1220	0.037	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
27/09/2005	J186	2026/12/21			jSwap	7.7240	7.7350	0.142	0.0000	0.0000	0
27/09/2005	J194	2008/02/28			jSwap	7.5600	7.5790	0.251	0.0000	0.0000	0
27/09/2005	J201	2014/12/22			jSwap	8.0600	8.0640	0.050	0.0000	0.0000	0
27/09/2005	J203	2017/09/15			jSwap	8.0710	8.0650	(0.074)	0.0000	0.0000	0
27/09/2005	J204	2018/12/21			jSwap	8.0300	8.0250	(0.062)	0.0000	0.0000	0
27/09/2005	J207	2020/01/15			jSwap	8.0160	8.0140	(0.025)	0.0000	0.0000	0
27/09/2005	JBAR	2005/03/16			jBar	6.9680	6.9680	-	0.0000	0.0000	0
27/09/2005	JFRA	2005/11/03			jFra	6.9910	6.9990	0.114	0.0000	0.0000	0
27/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	118.0000	119.0000	0.847	0	0	0
27/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	752.0000	734.0000	(2.394)	0	0	0
27/09/2005	JFRA	2006/02/02			jFra	7.0140	7.0400	0.371	0.0000	0.0000	0
27/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	566.0000	588.0000	3.887	0	0	0
27/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,144.0000	1,103.0000	(3.584)	0	0	0
27/09/2005	JFRA	2006/05/04			jFra	7.1130	7.1410	0.394	0.0000	0.0000	0
27/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,037.0000	1,003.0000	(3.279)	0	0	0
27/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,314.0000	1,349.0000	2.664	0	0	0
27/09/2005	JFRA	2006/08/03			jFra	7.2700	7.3150	0.619	0.0000	0.0000	0
27/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,147.0000	1,099.0000	(4.185)	0	0	0
27/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,809.0000	1,870.0000	3.372	0	0	0
27/09/2005	JFRA	2006/11/02			jFra	7.4740	7.5120	0.508	0.0000	0.0000	0
27/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,165.0000	1,127.0000	(3.262)	0	0	0
27/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,325.0000	2,380.0000	2.366	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
27/09/2005	JFRA	2007/02/01			jFra	7.5920	7.6600	0.896	0.0000	0.0000	500
27/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,739.0000	1,659.0000	(4.600)	0	0	0
27/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,964.0000	2,050.0000	4.379	0	0	0
27/09/2005	JFRA	2007/05/03			jFra	7.9920	7.9800	(0.150)	0.0000	0.0000	0
27/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,808.0000	2,789.0000	(0.677)	0	0	0
27/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,605.0000	1,616.0000	0.685	0	0	0
27/09/2005	JFRA	2007/08/02			jFra	8.1220	8.0830	(0.480)	0.0000	0.0000	0
27/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,411.0000	3,353.0000	(1.700)	0	0	0
27/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,891.0000	1,929.0000	2.010	0	0	0
27/09/2005	JFRA	2007/11/01			jFra	8.0150	7.9840	(0.387)	0.0000	0.0000	0
27/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,723.0000	3,675.0000	(1.289)	0	0	0
27/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,369.0000	2,402.0000	1.393	0	0	0
27/09/2005	JN02	2005/11/03			jNote	7.4290	7.4500	0.283	0.0000	0.0000	0
27/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	4,279.0000	4,022.0000	(6.006)	0	0	0
27/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,976.0000	3,100.0000	4.167	0	0	0
27/09/2005	JN02	2006/02/02			jNote	7.5610	7.5770	0.212	0.0000	0.0000	0
27/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	9,162.0000	8,991.0000	(1.866)	0	0	0
27/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,933.0000	15,056.0000	0.824	0	0	0
27/09/2005	JN05	2005/11/03			jNote	7.9400	7.9520	0.151	0.0000	0.0000	0
27/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,555.0000	6,676.0000	1.846	0	0	0
27/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	9,029.0000	8,655.0000	(4.142)	0	0	0
27/09/2005	JN05	2006/02/02			jNote	8.0210	8.0340	0.162	0.0000	0.0000	0
27/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	18,189.0000	18,489.0000	1.649	0	0	0
27/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	7,050.0000	6,819.0000	(3.277)	0	0	0
27/09/2005	JN10	2005/11/03			jNote	8.1140	8.1250	0.136	0.0000	0.0000	0
27/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	16,563.0000	16,855.0000	1.763	0	0	0
27/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	8,762.0000	8,306.0000	(5.204)	0	0	0

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27/09/2005	JN10	2006/02/02			jNote	8.1520	8.1640	0.147	0.0000	0.0000	0
27/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	17,701.0000	18,176.0000	2.683	0	0	0
27/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	7,329.0000	6,991.0000	(4.612)	0	0	0
27/09/2005	JROD	2005/09/30			jRod	6.6630	6.6630	-	0.0000	0.0000	0
27/09/2005	JROD	2005/10/31			jRod	6.7300	6.7270	(0.045)	0.0000	0.0000	0
27/09/2005	JROD	2005/11/30			jRod	6.8160	6.8130	(0.044)	0.0000	0.0000	0
27/09/2005	JROD	2005/12/30			jRod	6.8180	6.8170	(0.015)	0.0000	0.0000	0
27/09/2005	JROD	2006/01/31			jRod	6.8770	6.8770	-	0.0000	0.0000	0
27/09/2005	JROD	2006/02/28			jRod	6.9490	6.9490	-	0.0000	0.0000	0
27/09/2005	JROD	2006/03/31			jRod	6.9330	6.9320	(0.014)	0.0000	0.0000	0
27/09/2005	JROD	2006/04/28			jRod	6.9870	6.9850	(0.029)	0.0000	0.0000	0
27/09/2005	JROD	2006/05/31			jRod	7.0460	7.0440	(0.028)	0.0000	0.0000	0
27/09/2005	JROD	2006/06/30			jRod	7.0060	7.0020	(0.057)	0.0000	0.0000	0
27/09/2005	JROD	2006/07/31			jRod	7.0460	7.0410	(0.071)	0.0000	0.0000	0
27/09/2005	JROD	2006/08/31			jRod	7.0940	7.0870	(0.099)	0.0000	0.0000	0
27/09/2005	R152	2005/11/03			Bond Future	7.1090	7.1120	0.042	0.0000	0.0000	0
27/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,217.0000	1,221.0000	0.329	0	0	0
27/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	97.0000	92.0000	(5.155)	0	0	0
27/09/2005	R153	2005/11/03			Bond Future	7.8500	7.8920	0.535	0.0000	0.0000	248
27/09/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	0.0000	52.0000	100.000	0	0	0
27/09/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	0.0000	37,636.0000	100.000	0	0	0

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27/09/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	0.0000	58,308.0000	100.000	0	0	0
27/09/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	0.0000	401.0000	100.000	0	0	0
27/09/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	0.0000	2,512.0000	100.000	0	0	0
27/09/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	0.0000	18,230.0000	100.000	0	0	0
27/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	11,560.0000	10,310.0000	(10.813)	0	0	0
27/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	909.0000	1,039.0000	14.301	0	0	0
27/09/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	0.0000	35.0000	100.000	0	0	0
27/09/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	0.0000	40,367.0000	100.000	0	0	0
27/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	29,309.0000	27,578.0000	(5.906)	0	0	0
27/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	129.0000	147.0000	13.953	0	0	5
27/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	49,797.0000	47,954.0000	(3.701)	0	0	0
27/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,929.0000	5,541.0000	12.416	0	0	0
27/09/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	0.0000	19,017.0000	100.000	0	0	0
27/09/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	0.0000	1,501.0000	100.000	0	0	0
27/09/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	0.0000	29,168.0000	100.000	0	0	0
27/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,874.0000	10,917.0000	10.563	0	0	0
27/09/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	0.0000	311.0000	100.000	0	0	0
27/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	5,427.0000	4,609.0000	(15.073)	0	0	0
27/09/2005	R153	2006/02/02			Bond Future	7.9350	7.9500	0.189	0.0000	0.0000	0
27/09/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	0.0000	29,860.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	0.0000	3,056.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	0.0000	32,933.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	0.0000	13,548.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	0.0000	42,105.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	0.0000	1,328.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	3,612.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	0.0000	46,704.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	5,040.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	0.0000	38,055.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	0.0000	18,522.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	0.0000	9,797.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	0.0000	22,316.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	0.0000	10,082.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	24,624.0000	25,025.0000	1.628	0	0	0
27/09/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	7,036.0000	100.000	0	0	0

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27/09/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	0.0000	15,647.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	0.0000	462.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	0.0000	52,263.0000	100.000	0	0	0
27/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	6,156.0000	5,927.0000	(3.720)	0	0	0
27/09/2005	R157	2005/11/03			Bond Future	8.1210	8.1250	0.049	0.0000	0.0000	13
27/09/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	0.0000	97,471.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	6.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	0.0000	749.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	0.0000	96.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	0.0000	75,103.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	0.0000	53,764.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	9,795.0000	9,484.0000	(3.175)	0	0	0
27/09/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	0.0000	3,286.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	19,847.0000	19,867.0000	0.101	0	0	0
27/09/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	0.0000	34,763.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	0.0000	20,388.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	0.0000	4,633.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	0.0000	1,944.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	0.0000	35,146.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	0.0000	10,111.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	0.0000	70,521.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	0.0000	52,278.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	0.0000	768.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	0.0000	120,401.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	0.0000	88,995.0000	100.000	0	0	0
27/09/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	0.0000	218.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02			Bond Future	8.1220	8.1700	0.591	0.0000	0.0000	1
27/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	13,873.0000	12,544.0000	(9.580)	0	0	0
27/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	44,439.0000	46,987.0000	5.734	0	0	0
27/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	32,550.0000	34,614.0000	6.341	0	0	0
27/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	22,627.0000	20,815.0000	(8.008)	0	0	0
27/09/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	0.0000	31,683.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	0.0000	25,255.0000	100.000	0	0	0

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27/09/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	0.0000	62,215.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	0.0000	80,141.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	0.0000	6,703.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	0.0000	3,123.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	0.0000	44,463.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	13,084.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	5,940.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	0.0000	18,214.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	0.0000	89,304.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	0.0000	74,074.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	9,366.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	0.0000	100,179.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	0.0000	58,757.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	0.0000	121,865.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	0.0000	1,209.0000	100.000	0	0	0
27/09/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	0.0000	487.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03			Bond Future	7.7890	7.7980	0.116	0.0000	0.0000	0
27/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	1,704.0000	1,527.0000	(10.387)	0	0	0
27/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	71,626.0000	72,569.0000	1.317	0	0	0
27/09/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	0.0000	137,060.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	0.0000	6,402.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	0.0000	196.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	0.0000	141,238.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	11.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	0.0000	178,395.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	0.0000	44,305.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	0.0000	115.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	0.0000	17,673.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	0.0000	105,659.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	0.0000	35,819.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	0.0000	1,755.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	0.0000	23,664.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	0.0000	494.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	0.0000	84,658.0000	100.000	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
27/09/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	0.0000	110,910.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	0.0000	58,977.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	0.0000	11,072.0000	100.000	0	0	0
27/09/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	0.0000	4,614.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02			Bond Future	7.8050	7.8160	0.141	0.0000	0.0000	0
27/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	22,805.0000	22,179.0000	(2.745)	0	0	0
27/09/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	0.0000	11,993.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	0.0000	84,799.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	0.0000	2,143.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	61,334.0000	62,065.0000	1.192	0	0	0
27/09/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	0.0000	144,638.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	0.0000	5,483.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	0.0000	36,227.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	0.0000	112,473.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	0.0000	44,403.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	9,236.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	0.0000	31,224.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	0.0000	180,003.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	5,480.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	0.0000	139,455.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	0.0000	116,812.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	14,936.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	0.0000	53,600.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	21,671.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	0.0000	95,143.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	0.0000	620.0000	100.000	0	0	0
27/09/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	0.0000	73,493.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03			Bond Future	7.5930	7.6130	0.263	0.0000	0.0000	0
27/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,551.0000	4,765.0000	4.702	0	0	0
27/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	2,547.0000	2,331.0000	(8.481)	0	0	0
27/09/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	0.0000	116.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	0.0000	29,294.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	0.0000	118.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	0.0000	18,778.0000	100.000	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
27/09/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	9.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	5.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	0.0000	13,406.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	0.0000	29,841.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	0.0000	698.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	0.0000	24,287.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	0.0000	5,265.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	0.0000	18,969.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	0.0000	26.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	0.0000	8,541.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	0.0000	408.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	0.0000	24,115.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	0.0000	1,020.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	0.0000	13,992.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	0.0000	2,324.0000	100.000	0	0	0
27/09/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	0.0000	9,300.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02			Bond Future	7.6640	7.6870	0.300	0.0000	0.0000	0
27/09/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	0.0000	4,539.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	0.0000	1,131.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	0.0000	14,458.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	0.0000	398.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	0.0000	95.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	0.0000	18,630.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	0.0000	8,145.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,686.0000	10,982.0000	2.770	0	0	0
27/09/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	0.0000	23,262.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,676.0000	2,529.0000	(5.493)	0	0	0
27/09/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	0.0000	7,170.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	0.0000	25,578.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	0.0000	10,327.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	1,221.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	0.0000	28,144.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	709.0000	100.000	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
27/09/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	0.0000	21,415.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	2,003.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	0.0000	17,494.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	4,327.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	0.0000	13,894.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	3,134.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	0.0000	5,959.0000	100.000	0	0	0
27/09/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	13.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03			Bond Future	8.1240	8.1290	0.062	0.0000	0.0000	0
27/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	15,558.0000	15,618.0000	0.386	0	0	0
27/09/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	0.0000	27,489.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	0.0000	42,574.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	7,434.0000	7,168.0000	(3.578)	0	0	0
27/09/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	0.0000	2,408.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	0.0000	519.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	0.0000	59,443.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/09/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	0.0000	77,069.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	0.0000	15,701.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	0.0000	95,118.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	3.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	0.0000	62.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	0.0000	7,855.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	0.0000	27,349.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	0.0000	55,355.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	0.0000	560.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	0.0000	1,455.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	0.0000	3,536.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	0.0000	40,916.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	0.0000	69,976.0000	100.000	0	0	0
27/09/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	0.0000	153.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02			Bond Future	8.1640	8.1690	0.061	0.0000	0.0000	0
27/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,851.0000	9,683.0000	(1.705)	0	0	0
27/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	36,673.0000	36,824.0000	0.412	0	0	0

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27/09/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	0.0000	27,001.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	0.0000	16,163.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	0.0000	48,908.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	0.0000	24,710.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	0.0000	19,567.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	0.0000	34,821.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	0.0000	14,012.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	7,065.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	0.0000	5,137.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	0.0000	58,291.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	0.0000	46,132.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	9,964.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	0.0000	63,053.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	0.0000	2,314.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	0.0000	78,896.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	0.0000	70,412.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	0.0000	114.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	0.0000	846.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	0.0000	96,043.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	0.0000	113,850.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	0.0000	330.0000	100.000	0	0	0
27/09/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	4,421.0000	100.000	0	0	0
27/09/2005	R203	2005/11/03			Bond Future	8.0960	8.0910	(0.062)	0.0000	0.0000	0
27/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	10,915.0000	10,892.0000	(0.211)	0	0	0
27/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	18,237.0000	17,834.0000	(2.210)	0	0	0
27/09/2005	R203	2006/02/02			Bond Future	8.1310	8.1250	(0.074)	0.0000	0.0000	0
27/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	22,163.0000	22,264.0000	0.456	0	0	0
27/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	32,006.0000	31,659.0000	(1.084)	0	0	0
27/09/2005	R204	2005/11/03			Bond Future	8.0840	8.0790	(0.062)	0.0000	0.0000	0
27/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	22,784.0000	22,849.0000	0.285	0	0	0
27/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	9,689.0000	9,355.0000	(3.447)	0	0	0
27/09/2005	R204	2006/02/02			Bond Future	8.1140	8.1080	(0.074)	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
27/09/2005	R204 2006/02/02	8.00	Call	Option on Bond Future	23,704.0000	23,815.0000	0.468	0	0	0
27/09/2005	R204 2006/02/02	8.00	Put	Option on Bond Future	32,708.0000	32,347.0000	(1.104)	0	0	0
27/09/2005	R207 2005/11/03			Bond Future	8.0580	8.0540	(0.050)	0.0000	0.0000	0
27/09/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	4,118.0000	4,164.0000	1.117	0	0	0
27/09/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	8,758.0000	8,485.0000	(3.117)	0	0	0
27/09/2005	R207 2006/02/02			Bond Future	8.0840	8.0800	(0.049)	0.0000	0.0000	0
27/09/2005	R207 2006/02/02	8.00	Call	Option on Bond Future	8,123.0000	8,212.0000	1.096	0	0	0
27/09/2005	R207 2006/02/02	8.00	Put	Option on Bond Future	14,772.0000	14,545.0000	(1.537)	0	0	0
<b>Grand Total:</b>										<b>1,287</b>