



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 22/11/2005

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
22/11/2005	GOVI	2006/02/02			jGovi	232.2880	232.6090	0.138	0.0000	0.0000	506
22/11/2005	GOVI	2006/02/02	230.00	Call	jGovi	45,918.0000	47,699.0000	3.879	0	0	0
22/11/2005	GOVI	2006/02/02	230.00	Put	jGovi	23,038.0000	21,609.0000	(6.203)	0	0	0
22/11/2005	GOVI	2006/05/04			jGovi	236.7370	237.0420	0.129	0.0000	0.0000	200
22/11/2005	GOVI	2006/05/04	230.00	Call	jGovi	75,735.0000	78,160.0000	3.202	0	0	0
22/11/2005	GOVI	2006/05/04	230.00	Put	jGovi	8,365.0000	7,740.0000	(7.472)	0	0	0
22/11/2005	GOVI	2006/08/03			jGovi	241.2800	241.5610	0.116	0.0000	0.0000	0
22/11/2005	GOVI	2006/08/03	230.00	Put	jGovi	6,009.0000	5,642.0000	(6.108)	0	0	0
22/11/2005	GOVI	2006/08/03	230.00	Call	jGovi	118,809.0000	121,252.0000	2.056	0	0	0
22/11/2005	GOVI	2006/11/02			jGovi	245.8850	246.1450	0.106	0.0000	0.0000	0
22/11/2005	GOVI	2006/11/02	230.00	Call	jGovi	162,333.0000	164,736.0000	1.480	0	0	0
22/11/2005	GOVI	2006/11/02	230.00	Put	jGovi	3,483.0000	3,286.0000	(5.656)	0	0	0
22/11/2005	J152	2006/02/28			jSwap	7.2220	7.2180	(0.055)	0.0000	0.0000	0
22/11/2005	J153	2010/08/31			jSwap	7.6400	7.6170	(0.301)	0.0000	0.0000	0
22/11/2005	J157	2015/09/15			jSwap	7.8850	7.8660	(0.241)	0.0000	0.0000	0
22/11/2005	J186	2026/12/21			jSwap	7.4860	7.4460	(0.534)	0.0000	0.0000	0
22/11/2005	J194	2008/02/28			jSwap	7.4980	7.4610	(0.493)	0.0000	0.0000	0

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22/11/2005	J201	2014/12/22			jSwap	7.8090	7.7900	(0.243)	0.0000	0.0000	0
22/11/2005	J203	2017/09/15			jSwap	7.8420	7.8220	(0.255)	0.0000	0.0000	0
22/11/2005	J204	2018/12/21			jSwap	7.7960	7.7720	(0.308)	0.0000	0.0000	0
22/11/2005	J207	2020/01/15			jSwap	7.7740	7.7460	(0.360)	0.0000	0.0000	0
22/11/2005	JBAR	2005/03/16			jBar	7.2500	7.2500	-	0.0000	0.0000	0
22/11/2005	JFRA	2006/02/02			jFra	7.4200	7.3860	(0.458)	0.0000	0.0000	0
22/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	240.0000	267.0000	11.250	0	0	0
22/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	656.0000	600.0000	(8.537)	0	0	0
22/11/2005	JFRA	2006/05/04			jFra	7.4530	7.3960	(0.765)	0.0000	0.0000	0
22/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,505.0000	1,407.0000	(6.512)	0	0	0
22/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	396.0000	437.0000	10.354	0	0	0
22/11/2005	JFRA	2006/08/03			jFra	7.6390	7.5510	(1.152)	0.0000	0.0000	0
22/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	533.0000	597.0000	12.008	0	0	0
22/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,096.0000	1,945.0000	(7.204)	0	0	0
22/11/2005	JFRA	2006/11/02			jFra	7.7350	7.6330	(1.319)	0.0000	0.0000	0
22/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,486.0000	2,315.0000	(6.879)	0	0	0
22/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	689.0000	766.0000	11.176	0	0	0
22/11/2005	JFRA	2007/02/01			jFra	7.8220	7.7080	(1.457)	0.0000	0.0000	500
22/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,013.0000	1,854.0000	(7.899)	0	0	0
22/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,226.0000	1,345.0000	9.706	0	0	0
22/11/2005	JFRA	2007/05/03			jFra	7.8880	7.7630	(1.585)	0.0000	0.0000	0
22/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,289.0000	2,113.0000	(7.689)	0	0	0
22/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,340.0000	1,470.0000	9.701	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
22/11/2005	JFRA	2007/08/02			jFra	7.8910	7.8320	(0.748)	0.0000	0.0000	0
22/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,437.0000	2,353.0000	(3.447)	0	0	0
22/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,481.0000	1,541.0000	4.051	0	0	0
22/11/2005	JFRA	2007/11/01			jFra	7.9410	7.8580	(1.045)	0.0000	0.0000	0
22/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,787.0000	2,660.0000	(4.557)	0	0	0
22/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,627.0000	1,718.0000	5.593	0	0	0
22/11/2005	JN02	2006/02/02			jNote	7.7180	7.6350	(1.075)	0.0000	0.0000	0
22/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,378.0000	1,717.0000	24.601	0	0	0
22/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	10,030.0000	8,855.0000	(11.715)	0	0	0
22/11/2005	JN05	2006/02/02			jNote	7.9180	7.8610	(0.720)	0.0000	0.0000	0
22/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	6,167.0000	7,054.0000	14.383	0	0	0
22/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	13,069.0000	11,621.0000	(11.080)	0	0	0
22/11/2005	JN10	2006/02/02			jNote	7.9830	7.9310	(0.651)	0.0000	0.0000	0
22/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	13,786.0000	12,040.0000	(12.665)	0	0	0
22/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	14,955.0000	16,789.0000	12.263	0	0	0
22/11/2005	JROD	2005/11/30			jRod	6.6670	6.6660	(0.015)	0.0000	0.0000	0
22/11/2005	JROD	2005/12/30			jRod	6.7720	6.7660	(0.089)	0.0000	0.0000	0
22/11/2005	JROD	2006/01/31			jRod	6.9990	6.9910	(0.114)	0.0000	0.0000	0
22/11/2005	JROD	2006/02/28			jRod	6.9860	6.9820	(0.057)	0.0000	0.0000	0
22/11/2005	JROD	2006/03/31			jRod	7.1050	7.1020	(0.042)	0.0000	0.0000	0
22/11/2005	JROD	2006/04/28			jRod	7.2100	7.2080	(0.028)	0.0000	0.0000	0
22/11/2005	JROD	2006/05/31			jRod	7.1250	7.1230	(0.028)	0.0000	0.0000	0
22/11/2005	JROD	2006/06/30			jRod	7.2130	7.2090	(0.055)	0.0000	0.0000	0

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22/11/2005	JROD	2006/07/31			jRod	7.3230	7.3140	(0.123)	0.0000	0.0000	0
22/11/2005	JROD	2006/08/31			jRod	7.2650	7.2530	(0.165)	0.0000	0.0000	0
22/11/2005	R153	2006/02/02			Bond Future	7.6970	7.6710	(0.338)	0.0000	0.0000	271
22/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	17,652.0000	18,374.0000	4.090	0	0	0
22/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	4,863.0000	4,480.0000	(7.876)	0	0	0
22/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	10,742.0000	11,285.0000	5.055	0	0	0
22/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	8,492.0000	7,930.0000	(6.618)	0	0	1
22/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	54,321.0000	55,365.0000	1.922	0	0	0
22/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	926.0000	827.0000	(10.691)	0	0	0
22/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	539.0000	477.0000	(11.503)	0	0	0
22/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	30,788.0000	29,749.0000	(3.375)	0	0	0
22/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	21,494.0000	20,567.0000	(4.313)	0	0	0
22/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	701.0000	768.0000	9.558	0	0	0
22/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,568.0000	5,917.0000	6.268	0	0	0
22/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	44,631.0000	45,637.0000	2.254	0	0	0
22/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,308.0000	2,486.0000	7.712	0	0	0
22/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	13,976.0000	13,220.0000	(5.409)	0	0	0
22/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	41,310.0000	40,225.0000	(2.626)	0	0	0
22/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	1,608.0000	1,450.0000	(9.826)	0	0	0
22/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	35,123.0000	36,069.0000	2.693	0	0	0
22/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	199.0000	219.0000	10.050	0	0	0
22/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	2,805.0000	2,555.0000	(8.913)	0	0	0
22/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	26,014.0000	26,870.0000	3.291	0	0	1
22/11/2005	R153	2006/05/04			Bond Future	7.6900	7.6650	(0.325)	0.0000	0.0000	0
22/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	8,936.0000	8,539.0000	(4.443)	0	0	0
22/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	21,367.0000	21,979.0000	2.864	0	0	0
22/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	13,183.0000	12,673.0000	(3.869)	0	0	0
22/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	3,545.0000	3,340.0000	(5.783)	0	0	0
22/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	15,601.0000	16,101.0000	3.205	0	0	0
22/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	35,680.0000	36,485.0000	2.256	0	0	0
22/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	28,109.0000	28,825.0000	2.547	0	0	0
22/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	4,573.0000	4,769.0000	4.286	0	0	0

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22/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	41,449.0000	40,566.0000	(2.130)	0	0	0
22/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,728.0000	2,855.0000	4.655	0	0	0
22/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	32,842.0000	32,029.0000	(2.475)	0	0	0
22/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	7,246.0000	7,531.0000	3.933	0	0	0
22/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	25,176.0000	24,451.0000	(2.880)	0	0	0
22/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	5,774.0000	5,480.0000	(5.092)	0	0	20
22/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	18,596.0000	17,974.0000	(3.345)	0	0	0
22/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	10,895.0000	11,283.0000	3.561	0	0	0
22/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	43,894.0000	44,769.0000	1.993	0	0	0
22/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	2,063.0000	1,928.0000	(6.544)	0	0	0
22/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	1,136.0000	1,052.0000	(7.394)	0	0	0
22/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	52,560.0000	53,486.0000	1.762	0	0	0
22/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	590.0000	542.0000	(8.136)	0	0	0
22/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	61,505.0000	62,467.0000	1.564	0	0	0
22/11/2005	R153	2006/08/03			Bond Future	7.6790	7.6550	(0.313)	0.0000	0.0000	0
22/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	18,809.0000	19,266.0000	2.430	0	0	0
22/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	16,101.0000	15,641.0000	(2.857)	0	0	0
22/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	24,913.0000	25,443.0000	2.127	0	0	0
22/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	12,733.0000	12,347.0000	(3.031)	0	0	0
22/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	31,996.0000	32,587.0000	1.847	0	0	0
22/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	10,440.0000	10,115.0000	(3.113)	0	0	0
22/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	39,492.0000	40,133.0000	1.623	0	0	0
22/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	8,655.0000	8,380.0000	(3.177)	0	0	0
22/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,257.0000	7,023.0000	(3.224)	0	0	0
22/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	20,315.0000	19,774.0000	(2.663)	0	0	0
22/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	6,153.0000	5,952.0000	(3.267)	0	0	0
22/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	55,270.0000	55,986.0000	1.295	0	0	0
22/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	13,453.0000	13,830.0000	2.802	0	0	0
22/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	47,280.0000	47,962.0000	1.442	0	0	0
22/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	8,977.0000	9,268.0000	3.242	0	0	0
22/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	25,506.0000	24,880.0000	(2.454)	0	0	0
22/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	31,768.0000	31,059.0000	(2.232)	0	0	0
22/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	5,471.0000	5,679.0000	3.802	0	0	0
22/11/2005	R157	2006/02/02			Bond Future	7.9080	7.8870	(0.266)	0.0000	0.0000	140

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22/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	920.0000	826.0000	(10.217)	0	0	0
22/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	105,631.0000	107,268.0000	1.550	0	0	0
22/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	100,122.0000	98,399.0000	(1.721)	0	0	0
22/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	1,994.0000	1,819.0000	(8.776)	0	0	0
22/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	53,193.0000	54,516.0000	2.487	0	0	0
22/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	70,354.0000	71,815.0000	2.077	0	0	0
22/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	3,334.0000	3,064.0000	(8.098)	0	0	0
22/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	39,749.0000	38,324.0000	(3.585)	0	0	0
22/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	5,583.0000	5,890.0000	5.499	0	0	0
22/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	57,531.0000	55,922.0000	(2.797)	0	0	0
22/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	417.0000	450.0000	7.914	0	0	0
22/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	78,040.0000	76,341.0000	(2.177)	0	0	0
22/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,860.0000	1,982.0000	6.559	0	0	0
22/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	91.0000	99.0000	8.791	0	0	0
22/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	5,597.0000	5,189.0000	(7.290)	0	0	0
22/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	88,050.0000	89,605.0000	1.766	0	0	0
22/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	9,422.0000	8,816.0000	(6.432)	0	0	250
22/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	37,197.0000	38,323.0000	3.027	0	0	250
22/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	12,604.0000	13,176.0000	4.538	0	0	0
22/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	25,699.0000	24,541.0000	(4.506)	0	0	0
22/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	15,632.0000	14,769.0000	(5.521)	0	0	0
22/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	23,180.0000	24,048.0000	3.745	0	0	0
22/11/2005	R157	2006/05/04			Bond Future	7.9140	7.8940	(0.253)	0.0000	0.0000	0
22/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	5,149.0000	4,916.0000	(4.525)	0	0	0
22/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	10,341.0000	9,936.0000	(3.916)	0	0	115
22/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	6,304.0000	6,568.0000	4.188	0	0	0
22/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	20,761.0000	21,383.0000	2.996	0	0	0
22/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	79,042.0000	77,564.0000	(1.870)	0	0	0
22/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	75,478.0000	76,685.0000	1.599	0	0	0
22/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	2,668.0000	2,802.0000	5.022	0	0	0
22/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	34,056.0000	33,066.0000	(2.907)	0	0	0
22/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	61,227.0000	59,880.0000	(2.200)	0	0	0
22/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	13,679.0000	13,169.0000	(3.728)	0	0	0
22/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	12,260.0000	12,694.0000	3.540	0	0	50
22/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	107,231.0000	108,610.0000	1.286	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
22/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	46,161.0000	44,982.0000	(2.554)	0	0	0
22/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	59,789.0000	60,891.0000	1.843	0	0	0
22/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	7,920.0000	7,597.0000	(4.078)	0	0	0
22/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	18,331.0000	17,688.0000	(3.508)	0	0	0
22/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	91,712.0000	93,001.0000	1.405	0	0	0
22/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	24,704.0000	23,900.0000	(3.255)	0	0	0
22/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	45,032.0000	46,001.0000	2.152	0	0	0
22/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	31,607.0000	32,415.0000	2.556	0	0	0
22/11/2005	R157	2006/08/03			Bond Future	7.9170	7.8980	(0.240)	0.0000	0.0000	0
22/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	41,795.0000	40,912.0000	(2.113)	0	0	0
22/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	19,208.0000	19,685.0000	2.483	0	0	0
22/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	52,578.0000	51,557.0000	(1.942)	0	0	0
22/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	67,156.0000	68,109.0000	1.419	0	0	0
22/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	28,562.0000	29,176.0000	2.150	0	0	0
22/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	22,289.0000	21,745.0000	(2.441)	0	0	0
22/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	15,740.0000	15,340.0000	(2.541)	0	0	0
22/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	18,639.0000	18,174.0000	(2.495)	0	0	0
22/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	65,740.0000	64,584.0000	(1.758)	0	0	0
22/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	82,131.0000	83,163.0000	1.257	0	0	0
22/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	11,721.0000	11,398.0000	(2.756)	0	0	0
22/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	97,500.0000	98,597.0000	1.125	0	0	0
22/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	111,399.0000	112,572.0000	1.053	0	0	0
22/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	11,835.0000	12,176.0000	2.881	0	0	0
22/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	6,455.0000	6,673.0000	3.377	0	0	0
22/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	27,018.0000	26,379.0000	(2.365)	0	0	0
22/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	52,895.0000	53,753.0000	1.622	0	0	0
22/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	81,304.0000	80,025.0000	(1.573)	0	0	0
22/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	39,622.0000	40,366.0000	1.878	0	0	0
22/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	33,109.0000	32,356.0000	(2.274)	0	0	0
22/11/2005	R186	2006/02/02			Bond Future	7.5510	7.5100	(0.543)	0.0000	0.0000	0
22/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	40,248.0000	43,651.0000	8.455	0	0	0
22/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	15,103.0000	13,232.0000	(12.388)	0	0	0
22/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	28,157.0000	25,266.0000	(10.267)	0	0	0
22/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	21,592.0000	23,975.0000	11.036	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
22/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	89,455.0000	94,066.0000	5.155	0	0	0
22/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	48,495.0000	44,534.0000	(8.168)	0	0	0
22/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	508.0000	408.0000	(19.685)	0	0	0
22/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	76,264.0000	71,493.0000	(6.256)	0	0	0
22/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	63,780.0000	67,922.0000	6.494	0	0	0
22/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	435.0000	547.0000	25.747	0	0	0
22/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	146,127.0000	140,872.0000	(3.596)	0	0	0
22/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	64.0000	84.0000	31.250	0	0	0
22/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	9,010.0000	10,323.0000	14.573	0	0	0
22/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	8,083.0000	6,950.0000	(14.017)	0	0	0
22/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	115,859.0000	120,748.0000	4.220	0	0	0
22/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	109,609.0000	104,447.0000	(4.709)	0	0	0
22/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	1,291.0000	1,066.0000	(17.428)	0	0	0
22/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	167,804.0000	172,978.0000	3.083	0	0	0
22/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	2,331.0000	1,946.0000	(16.517)	0	0	0
22/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	2,596.0000	3,099.0000	19.376	0	0	0
22/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	142,188.0000	147,237.0000	3.551	0	0	0
22/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	4,312.0000	3,649.0000	(15.376)	0	0	0
22/11/2005	R186	2006/05/04			Bond Future	7.5460	7.5050	(0.543)	0.0000	0.0000	0
22/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	40,031.0000	37,294.0000	(6.837)	0	0	0
22/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	52,698.0000	55,882.0000	6.042	0	0	0
22/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	34,146.0000	36,653.0000	7.342	0	0	0
22/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	27,078.0000	25,019.0000	(7.604)	0	0	0
22/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	171,360.0000	176,177.0000	2.811	0	0	0
22/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	4,393.0000	3,968.0000	(9.674)	0	0	0
22/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	111,151.0000	106,395.0000	(4.279)	0	0	0
22/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	81,752.0000	77,555.0000	(5.134)	0	0	0
22/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	3,386.0000	3,873.0000	14.383	0	0	0
22/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	1,258.0000	1,466.0000	16.534	0	0	0
22/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	145,626.0000	140,590.0000	(3.458)	0	0	0
22/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	19,418.0000	21,178.0000	9.064	0	0	0
22/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	9,230.0000	10,276.0000	11.333	0	0	0
22/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	98,746.0000	102,856.0000	4.162	0	0	0
22/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	57,999.0000	54,516.0000	(6.005)	0	0	0
22/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	147,962.0000	152,564.0000	3.110	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
22/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	9,791.0000	8,944.0000	(8.651)	0	0	0
22/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	7,260.0000	6,619.0000	(8.829)	0	0	0
22/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	123,270.0000	127,665.0000	3.565	0	0	0
22/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	13,493.0000	12,359.0000	(8.404)	0	0	0
22/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	18,964.0000	17,435.0000	(8.063)	0	0	0
22/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	74,946.0000	78,661.0000	4.957	0	0	0
22/11/2005	R186	2006/08/03			Bond Future	7.5400	7.5000	(0.531)	0.0000	0.0000	0
22/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	108,081.0000	111,833.0000	3.471	0	0	0
22/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	65,660.0000	62,488.0000	(4.831)	0	0	0
22/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	87,035.0000	83,259.0000	(4.338)	0	0	0
22/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	15,782.0000	17,091.0000	8.294	0	0	0
22/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	22,602.0000	21,269.0000	(5.898)	0	0	0
22/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	28,105.0000	30,017.0000	6.803	0	0	0
22/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	131,815.0000	135,814.0000	3.034	0	0	0
22/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	199,202.0000	203,788.0000	2.302	0	0	0
22/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	155,696.0000	159,885.0000	2.690	0	0	0
22/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	43,985.0000	46,482.0000	5.677	0	0	0
22/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	113,661.0000	109,339.0000	(3.803)	0	0	0
22/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	49,070.0000	46,482.0000	(5.274)	0	0	0
22/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	7,235.0000	6,736.0000	(6.897)	0	0	0
22/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	62,770.0000	65,786.0000	4.805	0	0	0
22/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	10,545.0000	9,868.0000	(6.420)	0	0	0
22/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	36,558.0000	34,489.0000	(5.659)	0	0	0
22/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	177,291.0000	181,700.0000	2.487	0	0	0
22/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	15,078.0000	14,182.0000	(5.942)	0	0	0
22/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	18,272.0000	17,186.0000	(5.944)	0	0	0
22/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	7,430.0000	8,193.0000	10.269	0	0	0
22/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	28,457.0000	26,803.0000	(5.812)	0	0	0
22/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	84,841.0000	88,272.0000	4.044	0	0	0
22/11/2005	R194	2006/02/02			Bond Future	7.5720	7.5270	(0.594)	0.0000	0.0000	0
22/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	82.0000	103.0000	25.610	0	0	0
22/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	11,539.0000	10,756.0000	(6.786)	0	0	0
22/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	427.0000	513.0000	20.141	0	0	0
22/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	235.0000	193.0000	(17.872)	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
22/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	27,177.0000	28,027.0000	3.128	0	0	0
22/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	92.0000	73.0000	(20.652)	0	0	0
22/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	16,099.0000	15,251.0000	(5.267)	0	0	0
22/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	22,644.0000	23,471.0000	3.652	0	0	0
22/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	18,137.0000	18,932.0000	4.383	0	0	0
22/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	430.0000	357.0000	(16.977)	0	0	0
22/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	13,758.0000	14,503.0000	5.415	0	0	0
22/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	783.0000	659.0000	(15.837)	0	0	0
22/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	20,966.0000	20,102.0000	(4.121)	0	0	0
22/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	15.0000	19.0000	26.667	0	0	0
22/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,612.0000	6,954.0000	(8.644)	0	0	0
22/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	9,657.0000	10,319.0000	6.855	0	0	0
22/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	1,442.0000	1,235.0000	(14.355)	0	0	0
22/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	25,918.0000	25,050.0000	(3.349)	0	0	0
22/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
22/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,376.0000	1,586.0000	15.262	0	0	0
22/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	2,590.0000	2,259.0000	(12.780)	0	0	0
22/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	6,016.0000	6,555.0000	8.959	0	0	0
22/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	3,235.0000	3,610.0000	11.592	0	0	0
22/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	4,625.0000	4,132.0000	(10.659)	0	0	0
22/11/2005	R194	2006/05/04			Bond Future	7.5380	7.4930	(0.597)	0.0000	0.0000	0
22/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	683.0000	614.0000	(10.102)	0	0	0
22/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	924.0000	833.0000	(9.848)	0	0	0
22/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	1,757.0000	1,591.0000	(9.448)	0	0	0
22/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	21,383.0000	22,062.0000	3.175	0	0	0
22/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	25,296.0000	25,997.0000	2.771	0	0	0
22/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	18,219.0000	17,491.0000	(3.996)	0	0	0
22/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	2,469.0000	2,244.0000	(9.113)	0	0	0
22/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	264.0000	305.0000	15.530	0	0	0
22/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	22,442.0000	21,690.0000	(3.351)	0	0	0
22/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	10,331.0000	10,876.0000	5.275	0	0	0
22/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	100.0000	118.0000	18.000	0	0	0
22/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	3,650.0000	3,343.0000	(8.411)	0	0	0
22/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	14,209.0000	13,525.0000	(4.814)	0	0	0
22/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	7,268.0000	7,731.0000	6.370	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
22/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,285.0000	1,441.0000	12.140	0	0	0
22/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	4,699.0000	5,064.0000	7.768	0	0	0
22/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	615.0000	701.0000	13.984	0	0	0
22/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,677.0000	2,935.0000	9.638	0	0	0
22/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	10,541.0000	9,927.0000	(5.825)	0	0	0
22/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	5,349.0000	4,944.0000	(7.572)	0	0	0
22/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	17,538.0000	18,186.0000	3.695	0	0	0
22/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	1,256.0000	1,133.0000	(9.793)	0	0	0
22/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	13,841.0000	14,445.0000	4.364	0	0	0
22/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	7,618.0000	7,106.0000	(6.721)	0	0	0
22/11/2005	R194	2006/08/03			Bond Future	7.4860	7.4420	(0.588)	0.0000	0.0000	0
22/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,219.0000	4,480.0000	6.186	0	0	0
22/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	9,867.0000	9,406.0000	(4.672)	0	0	0
22/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	7,734.0000	7,341.0000	(5.081)	0	0	0
22/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,610.0000	2,803.0000	7.395	0	0	0
22/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,661.0000	1,798.0000	8.248	0	0	0
22/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	12,679.0000	12,161.0000	(4.085)	0	0	0
22/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	14,196.0000	14,671.0000	3.346	0	0	0
22/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,716.0000	1,610.0000	(6.177)	0	0	0
22/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	17,347.0000	17,851.0000	2.905	0	0	0
22/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	23,889.0000	24,437.0000	2.294	0	0	0
22/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,014.0000	1,890.0000	(6.157)	0	0	0
22/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	20,571.0000	21,100.0000	2.572	0	0	0
22/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	2,424.0000	2,275.0000	(6.147)	0	0	0
22/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	2,926.0000	2,746.0000	(6.152)	0	0	0
22/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	3,617.0000	3,398.0000	(6.055)	0	0	0
22/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	11,218.0000	11,653.0000	3.878	0	0	0
22/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	8,580.0000	8,965.0000	4.487	0	0	0
22/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	4,667.0000	4,397.0000	(5.785)	0	0	0
22/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	6,227.0000	6,553.0000	5.235	0	0	0
22/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	6,019.0000	5,690.0000	(5.466)	0	0	0
22/11/2005	R201	2006/02/02			Bond Future	7.8800	7.8590	(0.266)	0.0000	0.0000	0
22/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	20,131.0000	20,835.0000	3.497	0	0	0
22/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	12,347.0000	11,680.0000	(5.402)	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
22/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	2,780.0000	2,562.0000	(7.842)	0	0	0
22/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	807.0000	728.0000	(9.789)	0	0	0
22/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	4,596.0000	4,271.0000	(7.071)	0	0	0
22/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	57,571.0000	58,723.0000	2.001	0	0	0
22/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	71,547.0000	72,772.0000	1.712	0	0	0
22/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	85,420.0000	86,711.0000	1.511	0	0	0
22/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	44,028.0000	45,073.0000	2.373	0	0	0
22/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	1,698.0000	1,553.0000	(8.539)	0	0	0
22/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	30,619.0000	29,523.0000	(3.579)	0	0	0
22/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	11,469.0000	11,949.0000	4.185	0	0	0
22/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	44,162.0000	42,913.0000	(2.828)	0	0	0
22/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	5,470.0000	5,744.0000	5.009	0	0	0
22/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	31,333.0000	32,230.0000	2.863	0	0	0
22/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	7,568.0000	7,094.0000	(6.263)	0	0	0
22/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	19,987.0000	19,097.0000	(4.453)	0	0	0
22/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	30.0000	32.0000	6.667	0	0	0
22/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	144.0000	154.0000	6.944	0	0	0
22/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	95,143.0000	93,775.0000	(1.438)	0	0	0
22/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	59,976.0000	58,644.0000	(2.221)	0	0	0
22/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,045.0000	2,166.0000	5.917	0	0	0
22/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	549.0000	587.0000	6.922	0	0	0
22/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	77,234.0000	75,874.0000	(1.761)	0	0	0
22/11/2005	R201	2006/05/04			Bond Future	7.8850	7.8650	(0.254)	0.0000	0.0000	0
22/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	20,241.0000	19,613.0000	(3.103)	0	0	0
22/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	75,045.0000	76,056.0000	1.347	0	0	0
22/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	6,885.0000	6,619.0000	(3.863)	0	0	0
22/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	87,240.0000	88,321.0000	1.239	0	0	0
22/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	4,587.0000	4,391.0000	(4.273)	0	0	0
22/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	8,885.0000	8,555.0000	(3.714)	0	0	0
22/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	27,547.0000	28,196.0000	2.356	0	0	0
22/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	62,270.0000	63,217.0000	1.521	0	0	0
22/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	49,915.0000	50,782.0000	1.737	0	0	0
22/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	11,699.0000	12,070.0000	3.171	0	0	0
22/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	11,592.0000	11,182.0000	(3.537)	0	0	0
22/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	36,640.0000	35,734.0000	(2.473)	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
22/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	27,431.0000	26,666.0000	(2.789)	0	0	0
22/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	18,771.0000	19,282.0000	2.722	0	0	0
22/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	15,267.0000	14,758.0000	(3.334)	0	0	0
22/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	38,231.0000	39,000.0000	2.011	0	0	0
22/11/2005	R201	2006/08/03			Bond Future	7.8900	7.8710	(0.241)	0.0000	0.0000	0
22/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	26,984.0000	26,394.0000	(2.186)	0	0	0
22/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	33,823.0000	34,420.0000	1.765	0	0	0
22/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	17,333.0000	17,730.0000	2.290	0	0	0
22/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	44,391.0000	45,073.0000	1.536	0	0	0
22/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	42,047.0000	41,256.0000	(1.881)	0	0	0
22/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	22,220.0000	21,715.0000	(2.273)	0	0	0
22/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	24,933.0000	25,433.0000	2.005	0	0	0
22/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	79,639.0000	80,505.0000	1.087	0	0	0
22/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	13,175.0000	12,854.0000	(2.436)	0	0	0
22/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	90,597.0000	91,522.0000	1.021	0	0	0
22/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	15,521.0000	15,149.0000	(2.397)	0	0	0
22/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	9,917.0000	9,655.0000	(2.642)	0	0	0
22/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	18,475.0000	18,043.0000	(2.338)	0	0	0
22/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	33,721.0000	33,033.0000	(2.040)	0	0	0
22/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	67,499.0000	68,314.0000	1.207	0	0	0
22/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	55,691.0000	56,445.0000	1.354	0	0	0
22/11/2005	R203	2006/02/02			Bond Future	7.8830	7.8620	(0.266)	0.0000	0.0000	0
22/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	5,111.0000	4,679.0000	(8.452)	0	0	0
22/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	32,684.0000	33,861.0000	3.601	0	0	0
22/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	10,739.0000	11,295.0000	5.177	0	0	0
22/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	34,772.0000	33,456.0000	(3.785)	0	0	0
22/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,902.0000	5,194.0000	5.957	0	0	0
22/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	51,857.0000	50,372.0000	(2.864)	0	0	0
22/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,864.0000	1,988.0000	6.652	0	0	0
22/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	20,982.0000	19,931.0000	(5.009)	0	0	0
22/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	579.0000	620.0000	7.081	0	0	0
22/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	71,205.0000	69,638.0000	(2.201)	0	0	0
22/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	47,783.0000	49,179.0000	2.922	0	0	0
22/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	64,216.0000	65,739.0000	2.372	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
22/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	178.0000	150.0000	(15.730)	0	0	0
22/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	1,992.0000	1,781.0000	(10.592)	0	0	0
22/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	653.0000	568.0000	(13.017)	0	0	0
22/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	81,082.0000	82,662.0000	1.949	0	0	0
22/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	11,145.0000	10,413.0000	(6.568)	0	0	0
22/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	20,044.0000	20,921.0000	4.375	0	0	0
22/11/2005	R203	2006/05/04			Bond Future	7.8870	7.8670	(0.254)	0.0000	0.0000	0
22/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	39,658.0000	40,633.0000	2.459	0	0	0
22/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	66,761.0000	68,029.0000	1.899	0	0	0
22/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	12,754.0000	12,219.0000	(4.195)	0	0	0
22/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	4,321.0000	4,078.0000	(5.624)	0	0	0
22/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	52,543.0000	53,680.0000	2.164	0	0	0
22/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	2,288.0000	2,141.0000	(6.425)	0	0	0
22/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	7,655.0000	7,282.0000	(4.873)	0	0	0
22/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	81,861.0000	83,224.0000	1.665	0	0	0
22/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	29,820.0000	28,914.0000	(3.038)	0	0	0
22/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	19,415.0000	20,019.0000	3.111	0	0	0
22/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	74,052.0000	72,713.0000	(1.808)	0	0	0
22/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	12,431.0000	12,861.0000	3.459	0	0	0
22/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	42,186.0000	41,106.0000	(2.560)	0	0	0
22/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	57,027.0000	55,800.0000	(2.152)	0	0	0
22/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	7,441.0000	7,724.0000	3.803	0	0	0
22/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	4,140.0000	4,311.0000	4.130	0	0	0
22/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	28,520.0000	29,312.0000	2.777	0	0	0
22/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	20,043.0000	19,324.0000	(3.587)	0	0	0
22/11/2005	R203	2006/08/03			Bond Future	7.8880	7.8690	(0.241)	0.0000	0.0000	0
22/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	7,943.0000	8,183.0000	3.022	0	0	0
22/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	18,226.0000	17,685.0000	(2.968)	0	0	0
22/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	44,685.0000	45,559.0000	1.956	0	0	0
22/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	76,892.0000	75,718.0000	(1.527)	0	0	0
22/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	12,202.0000	12,544.0000	2.803	0	0	0
22/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	35,562.0000	34,744.0000	(2.300)	0	0	0
22/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	17,919.0000	18,381.0000	2.578	0	0	0
22/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	8,108.0000	7,804.0000	(3.749)	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
22/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	69,638.0000	70,748.0000	1.594	0	0	0
22/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	12,383.0000	11,969.0000	(3.343)	0	0	0
22/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	56,586.0000	57,587.0000	1.769	0	0	0
22/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	61,138.0000	60,066.0000	(1.753)	0	0	0
22/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	47,319.0000	46,367.0000	(2.012)	0	0	0
22/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	25,230.0000	25,827.0000	2.366	0	0	0
22/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	83,559.0000	84,760.0000	1.437	0	0	0
22/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	5,110.0000	4,896.0000	(4.188)	0	0	0
22/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	34,176.0000	34,913.0000	2.156	0	0	0
22/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	25,892.0000	25,214.0000	(2.619)	0	0	0
22/11/2005	R204	2006/02/02			Bond Future	7.8550	7.8290	(0.331)	0.0000	0.0000	0
22/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	11,055.0000	10,172.0000	(7.987)	0	0	0
22/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	22,668.0000	23,887.0000	5.378	0	0	0
22/11/2005	R204	2006/05/04			Bond Future	7.8580	7.8330	(0.318)	0.0000	0.0000	0
22/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	31,599.0000	32,696.0000	3.472	0	0	0
22/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	20,358.0000	19,459.0000	(4.416)	0	0	0
22/11/2005	R204	2006/08/03			Bond Future	7.8610	7.8370	(0.305)	0.0000	0.0000	0
22/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	26,703.0000	25,835.0000	(3.251)	0	0	0
22/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	37,575.0000	38,600.0000	2.728	0	0	0
22/11/2005	R207	2006/02/02			Bond Future	7.8220	7.7930	(0.371)	0.0000	0.0000	0
22/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	24,613.0000	26,051.0000	5.842	0	0	0
22/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	10,308.0000	9,387.0000	(8.935)	0	0	0
22/11/2005	R207	2006/05/04			Bond Future	7.8260	7.7970	(0.371)	0.0000	0.0000	0
22/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	19,569.0000	18,568.0000	(5.115)	0	0	0
22/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	33,417.0000	34,751.0000	3.992	0	0	0
22/11/2005	R207	2006/08/03			Bond Future	7.8280	7.8000	(0.358)	0.0000	0.0000	0
22/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	39,531.0000	40,781.0000	3.162	0	0	0
22/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	25,979.0000	24,999.0000	(3.772)	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
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<b>Grand Total:</b>										<b>2,304</b>
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