



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/11/2005

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
23/11/2005	GOVI 2006/02/02			jGovi	232.6090	234.1630	0.668	0.0000	0.0000	506
23/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	47,699.0000	57,826.0000	21.231	0	0	0
23/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	21,609.0000	16,196.0000	(25.050)	0	0	0
23/11/2005	GOVI 2006/05/04			jGovi	237.0420	238.5940	0.655	0.0000	0.0000	200
23/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	7,740.0000	5,293.0000	(31.615)	0	0	0
23/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	78,160.0000	91,233.0000	16.726	0	0	0
23/11/2005	GOVI 2006/08/03			jGovi	241.5610	243.0890	0.633	0.0000	0.0000	0
23/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	121,252.0000	134,970.0000	11.314	0	0	0
23/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	5,642.0000	4,080.0000	(27.685)	0	0	0
23/11/2005	GOVI 2006/11/02			jGovi	246.1450	247.6250	0.601	0.0000	0.0000	0
23/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	164,736.0000	178,664.0000	8.455	0	0	0
23/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	3,286.0000	2,414.0000	(26.537)	0	0	0
23/11/2005	J152 2006/02/28			jSwap	7.2180	7.2070	(0.152)	0.0000	0.0000	0
23/11/2005	J153 2010/08/31			jSwap	7.6170	7.4920	(1.641)	0.0000	0.0000	0
23/11/2005	J157 2015/09/15			jSwap	7.8660	7.7380	(1.627)	0.0000	0.0000	0
23/11/2005	J186 2026/12/21			jSwap	7.4460	7.3020	(1.934)	0.0000	0.0000	0
23/11/2005	J194 2008/02/28			jSwap	7.4610	7.3460	(1.541)	0.0000	0.0000	0

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23/11/2005	J201	2014/12/22			jSwap	7.7900	7.6730	(1.502)	0.0000	0.0000	0
23/11/2005	J203	2017/09/15			jSwap	7.8220	7.6940	(1.636)	0.0000	0.0000	0
23/11/2005	J204	2018/12/21			jSwap	7.7720	7.6480	(1.595)	0.0000	0.0000	0
23/11/2005	J207	2020/01/15			jSwap	7.7460	7.6200	(1.627)	0.0000	0.0000	0
23/11/2005	JBAR	2005/03/16			jBar	7.2500	7.2360	(0.193)	0.0000	0.0000	0
23/11/2005	JFRA	2006/02/02			jFra	7.3860	7.3160	(0.948)	0.0000	0.0000	0
23/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	600.0000	496.0000	(17.333)	0	0	0
23/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	267.0000	334.0000	25.094	0	0	0
23/11/2005	JFRA	2006/05/04			jFra	7.3960	7.2650	(1.771)	0.0000	0.0000	0
23/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	437.0000	547.0000	25.172	0	0	0
23/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,407.0000	1,196.0000	(14.996)	0	0	0
23/11/2005	JFRA	2006/08/03			jFra	7.5510	7.4070	(1.907)	0.0000	0.0000	0
23/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,945.0000	1,712.0000	(11.979)	0	0	0
23/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	597.0000	715.0000	19.765	0	0	0
23/11/2005	JFRA	2006/11/02			jFra	7.6330	7.4850	(1.939)	0.0000	0.0000	0
23/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,315.0000	2,078.0000	(10.238)	0	0	0
23/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	766.0000	891.0000	16.319	0	0	0
23/11/2005	JFRA	2007/02/01			jFra	7.7080	7.5660	(1.842)	0.0000	0.0000	500
23/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,345.0000	1,506.0000	11.970	0	0	0
23/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,854.0000	1,667.0000	(10.086)	0	0	0
23/11/2005	JFRA	2007/05/03			jFra	7.7630	7.6270	(1.752)	0.0000	0.0000	0
23/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,470.0000	1,621.0000	10.272	0	0	0
23/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,113.0000	1,931.0000	(8.613)	0	0	0

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23/11/2005	JFRA	2007/08/02			jFra	7.8320	7.5990	(2.975)	0.0000	0.0000	0
23/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,541.0000	1,800.0000	16.807	0	0	0
23/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,353.0000	2,042.0000	(13.217)	0	0	0
23/11/2005	JFRA	2007/11/01			jFra	7.8580	7.7210	(1.743)	0.0000	0.0000	0
23/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,660.0000	2,458.0000	(7.594)	0	0	0
23/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,718.0000	1,877.0000	9.255	0	0	0
23/11/2005	JN02	2006/02/02			jNote	7.6350	7.4940	(1.847)	0.0000	0.0000	0
23/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,717.0000	2,474.0000	44.089	0	0	0
23/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	8,855.0000	7,001.0000	(20.937)	0	0	0
23/11/2005	JN05	2006/02/02			jNote	7.8610	7.7400	(1.539)	0.0000	0.0000	0
23/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	7,054.0000	9,325.0000	32.194	0	0	0
23/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	11,621.0000	8,910.0000	(23.328)	0	0	0
23/11/2005	JN10	2006/02/02			jNote	7.9310	7.8200	(1.400)	0.0000	0.0000	0
23/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	12,040.0000	8,876.0000	(26.279)	0	0	0
23/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	16,789.0000	21,327.0000	27.030	0	0	0
23/11/2005	JROD	2005/11/30			jRod	6.6660	6.6650	(0.015)	0.0000	0.0000	0
23/11/2005	JROD	2005/12/30			jRod	6.7660	6.7600	(0.089)	0.0000	0.0000	0
23/11/2005	JROD	2006/01/31			jRod	6.9910	6.9740	(0.243)	0.0000	0.0000	0
23/11/2005	JROD	2006/02/28			jRod	6.9820	6.9700	(0.172)	0.0000	0.0000	0
23/11/2005	JROD	2006/03/31			jRod	7.1020	7.0920	(0.141)	0.0000	0.0000	0
23/11/2005	JROD	2006/04/28			jRod	7.2080	7.2020	(0.083)	0.0000	0.0000	0
23/11/2005	JROD	2006/05/31			jRod	7.1230	7.1210	(0.028)	0.0000	0.0000	0
23/11/2005	JROD	2006/06/30			jRod	7.2090	7.2040	(0.069)	0.0000	0.0000	0

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23/11/2005	JROD	2006/07/31			jRod	7.3140	7.3030	(0.150)	0.0000	0.0000	0
23/11/2005	JROD	2006/08/31			jRod	7.2530	7.2370	(0.221)	0.0000	0.0000	0
23/11/2005	R153	2006/02/02			Bond Future	7.6710	7.5330	(1.799)	0.0000	0.0000	271
23/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	7,930.0000	5,556.0000	(29.937)	0	0	1
23/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	26,870.0000	31,841.0000	18.500	0	0	1
23/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	29,749.0000	24,461.0000	(17.775)	0	0	0
23/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	11,285.0000	14,800.0000	31.148	0	0	0
23/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	768.0000	1,369.0000	78.255	0	0	0
23/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	2,555.0000	1,637.0000	(35.930)	0	0	0
23/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	4,480.0000	2,977.0000	(33.549)	0	0	0
23/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	18,374.0000	22,759.0000	23.865	0	0	0
23/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	477.0000	285.0000	(40.252)	0	0	0
23/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	55,365.0000	61,061.0000	10.288	0	0	0
23/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	827.0000	502.0000	(39.299)	0	0	0
23/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,917.0000	8,374.0000	41.524	0	0	0
23/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	36,069.0000	41,411.0000	14.811	0	0	0
23/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	1,450.0000	902.0000	(37.793)	0	0	0
23/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	45,637.0000	51,201.0000	12.192	0	0	0
23/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	40,225.0000	34,551.0000	(14.106)	0	0	0
23/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	219.0000	434.0000	98.174	0	0	0
23/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	20,567.0000	16,083.0000	(21.802)	0	0	0
23/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,486.0000	3,891.0000	56.516	0	0	0
23/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	13,220.0000	9,788.0000	(25.961)	0	0	0
23/11/2005	R153	2006/05/04			Bond Future	7.6650	7.5200	(1.892)	0.0000	0.0000	0
23/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	28,825.0000	33,342.0000	15.670	0	0	0
23/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	16,101.0000	19,444.0000	20.763	0	0	0
23/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	5,480.0000	4,119.0000	(24.836)	0	0	20
23/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	8,539.0000	6,628.0000	(22.380)	0	0	0
23/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	12,673.0000	10,138.0000	(20.003)	0	0	0
23/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	21,979.0000	25,946.0000	18.049	0	0	0
23/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,855.0000	3,851.0000	34.886	0	0	0
23/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	62,467.0000	68,154.0000	9.104	0	0	0

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23/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	1,052.0000	710.0000	(32.510)	0	0	0
23/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	542.0000	351.0000	(35.240)	0	0	0
23/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	53,486.0000	59,021.0000	10.349	0	0	0
23/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	40,566.0000	35,685.0000	(12.032)	0	0	0
23/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	36,485.0000	41,448.0000	13.603	0	0	0
23/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	17,974.0000	14,782.0000	(17.759)	0	0	0
23/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	11,283.0000	13,969.0000	23.806	0	0	0
23/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	24,451.0000	20,620.0000	(15.668)	0	0	0
23/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	7,531.0000	9,578.0000	27.181	0	0	0
23/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	3,340.0000	2,426.0000	(27.365)	0	0	0
23/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	4,769.0000	6,241.0000	30.866	0	0	0
23/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	32,029.0000	27,624.0000	(13.753)	0	0	0
23/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	44,769.0000	50,069.0000	11.839	0	0	0
23/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	1,928.0000	1,351.0000	(29.927)	0	0	0
23/11/2005	R153	2006/08/03			Bond Future	7.6550	7.5070	(1.933)	0.0000	0.0000	0
23/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	19,266.0000	22,443.0000	16.490	0	0	0
23/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	15,641.0000	13,143.0000	(15.971)	0	0	0
23/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	25,443.0000	29,063.0000	14.228	0	0	0
23/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	12,347.0000	10,291.0000	(16.652)	0	0	0
23/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	9,268.0000	11,396.0000	22.961	0	0	0
23/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	31,059.0000	26,953.0000	(13.220)	0	0	0
23/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	24,880.0000	21,333.0000	(14.256)	0	0	0
23/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	5,679.0000	7,249.0000	27.646	0	0	0
23/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	13,830.0000	16,504.0000	19.335	0	0	0
23/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	19,774.0000	16,774.0000	(15.171)	0	0	0
23/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	32,587.0000	36,562.0000	12.198	0	0	0
23/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,952.0000	4,953.0000	(16.784)	0	0	0
23/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	55,986.0000	60,662.0000	8.352	0	0	0
23/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,023.0000	5,839.0000	(16.859)	0	0	0
23/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	47,962.0000	52,454.0000	9.366	0	0	0
23/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	8,380.0000	6,966.0000	(16.874)	0	0	0
23/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	10,115.0000	8,414.0000	(16.817)	0	0	0
23/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	40,133.0000	44,394.0000	10.617	0	0	0
23/11/2005	R157	2006/02/02			Bond Future	7.8870	7.7520	(1.712)	0.0000	0.0000	140

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23/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	24,541.0000	18,327.0000	(25.321)	0	0	0
23/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	5,189.0000	3,439.0000	(33.725)	0	0	0
23/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	13,176.0000	18,160.0000	37.826	0	0	0
23/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	89,605.0000	100,136.0000	11.753	0	0	0
23/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	1,819.0000	1,152.0000	(36.668)	0	0	0
23/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	8,816.0000	6,029.0000	(31.613)	0	0	250
23/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	107,268.0000	118,134.0000	10.130	0	0	0
23/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	38,323.0000	46,733.0000	21.945	0	0	250
23/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	3,064.0000	1,981.0000	(35.346)	0	0	0
23/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	71,815.0000	81,930.0000	14.085	0	0	0
23/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	76,341.0000	65,580.0000	(14.096)	0	0	0
23/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	5,890.0000	8,880.0000	50.764	0	0	0
23/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	38,324.0000	30,116.0000	(21.417)	0	0	0
23/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	54,516.0000	63,964.0000	17.331	0	0	0
23/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	826.0000	494.0000	(40.194)	0	0	0
23/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	450.0000	886.0000	96.889	0	0	0
23/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	14,769.0000	10,484.0000	(29.013)	0	0	0
23/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	98,399.0000	87,319.0000	(11.260)	0	0	0
23/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	24,048.0000	30,960.0000	28.743	0	0	0
23/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	99.0000	217.0000	119.192	0	0	0
23/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	55,922.0000	46,101.0000	(17.562)	0	0	0
23/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,982.0000	3,359.0000	69.475	0	0	0
23/11/2005	R157	2006/05/04			Bond Future	7.8940	7.7560	(1.748)	0.0000	0.0000	0
23/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	12,694.0000	16,515.0000	30.101	0	0	50
23/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	33,066.0000	27,091.0000	(18.070)	0	0	0
23/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	2,802.0000	4,148.0000	48.037	0	0	0
23/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	23,900.0000	19,221.0000	(19.577)	0	0	0
23/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	60,891.0000	69,315.0000	13.835	0	0	0
23/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	44,982.0000	37,610.0000	(16.389)	0	0	0
23/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	32,415.0000	38,929.0000	20.096	0	0	0
23/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	46,001.0000	53,585.0000	16.487	0	0	0
23/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	17,688.0000	14,079.0000	(20.404)	0	0	0
23/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	21,383.0000	26,602.0000	24.407	0	0	0
23/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	59,880.0000	51,159.0000	(14.564)	0	0	0
23/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	6,568.0000	9,041.0000	37.652	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
23/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	76,685.0000	85,748.0000	11.818	0	0	0
23/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	77,564.0000	67,716.0000	(12.697)	0	0	0
23/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	9,936.0000	7,806.0000	(21.437)	0	0	115
23/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	13,169.0000	10,400.0000	(21.027)	0	0	0
23/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	108,610.0000	118,654.0000	9.248	0	0	0
23/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	93,001.0000	102,546.0000	10.263	0	0	0
23/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	4,916.0000	3,766.0000	(23.393)	0	0	0
23/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	7,597.0000	5,948.0000	(21.706)	0	0	0
23/11/2005	R157	2006/08/03			Bond Future	7.8980	7.7580	(1.773)	0.0000	0.0000	0
23/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	26,379.0000	22,380.0000	(15.160)	0	0	0
23/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	32,356.0000	27,535.0000	(14.900)	0	0	0
23/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	53,753.0000	60,851.0000	13.205	0	0	0
23/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	40,366.0000	46,643.0000	15.550	0	0	0
23/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	68,109.0000	75,880.0000	11.410	0	0	0
23/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	21,745.0000	18,418.0000	(15.300)	0	0	0
23/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	83,163.0000	91,476.0000	9.996	0	0	0
23/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	18,174.0000	15,389.0000	(15.324)	0	0	0
23/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	98,597.0000	107,348.0000	8.876	0	0	0
23/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	40,912.0000	35,116.0000	(14.167)	0	0	0
23/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	11,398.0000	9,542.0000	(16.284)	0	0	0
23/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	112,572.0000	121,815.0000	8.211	0	0	0
23/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	29,176.0000	34,478.0000	18.172	0	0	0
23/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	15,340.0000	12,993.0000	(15.300)	0	0	0
23/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	19,685.0000	23,920.0000	21.514	0	0	0
23/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	51,557.0000	44,694.0000	(13.311)	0	0	0
23/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	80,025.0000	71,024.0000	(11.248)	0	0	0
23/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	12,176.0000	15,315.0000	25.780	0	0	0
23/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	6,673.0000	8,770.0000	31.425	0	0	0
23/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	64,584.0000	56,625.0000	(12.323)	0	0	0
23/11/2005	R186	2006/02/02			Bond Future	7.5100	7.3620	(1.971)	0.0000	0.0000	0
23/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	10,323.0000	16,886.0000	63.576	0	0	0
23/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	84.0000	245.0000	191.667	0	0	0
23/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	120,748.0000	139,166.0000	15.253	0	0	0
23/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	1,946.0000	1,054.0000	(45.838)	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
23/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	3,649.0000	2,035.0000	(44.231)	0	0	0
23/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	44,534.0000	31,787.0000	(28.623)	0	0	0
23/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	94,066.0000	111,762.0000	18.812	0	0	0
23/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	71,493.0000	55,089.0000	(22.945)	0	0	0
23/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	147,237.0000	166,047.0000	12.775	0	0	0
23/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	172,978.0000	192,080.0000	11.043	0	0	0
23/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	140,872.0000	121,723.0000	(13.593)	0	0	0
23/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	23,975.0000	34,672.0000	44.617	0	0	0
23/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	1,066.0000	565.0000	(46.998)	0	0	0
23/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	547.0000	1,333.0000	143.693	0	0	0
23/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	408.0000	200.0000	(50.980)	0	0	0
23/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	104,447.0000	85,923.0000	(17.735)	0	0	0
23/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	3,099.0000	6,005.0000	93.772	0	0	0
23/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	67,922.0000	84,313.0000	24.132	0	0	0
23/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	6,950.0000	4,032.0000	(41.986)	0	0	0
23/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	43,651.0000	57,809.0000	32.435	0	0	0
23/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	13,232.0000	8,080.0000	(38.936)	0	0	0
23/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	25,266.0000	16,653.0000	(34.089)	0	0	0
23/11/2005	R186	2006/05/04			Bond Future	7.5050	7.3550	(1.999)	0.0000	0.0000	0
23/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	78,661.0000	93,472.0000	18.829	0	0	0
23/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	17,435.0000	12,790.0000	(26.642)	0	0	0
23/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	6,619.0000	4,781.0000	(27.769)	0	0	0
23/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	176,177.0000	194,449.0000	10.371	0	0	0
23/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	106,395.0000	89,446.0000	(15.930)	0	0	0
23/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	3,873.0000	6,382.0000	64.782	0	0	0
23/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	140,590.0000	122,279.0000	(13.024)	0	0	0
23/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	1,466.0000	2,611.0000	78.104	0	0	0
23/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	3,968.0000	2,782.0000	(29.889)	0	0	0
23/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	77,555.0000	63,056.0000	(18.695)	0	0	0
23/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	21,178.0000	29,010.0000	36.982	0	0	0
23/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	10,276.0000	15,234.0000	48.248	0	0	0
23/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	102,856.0000	118,943.0000	15.640	0	0	0
23/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	152,564.0000	170,183.0000	11.549	0	0	0
23/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	8,944.0000	6,474.0000	(27.616)	0	0	0
23/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	127,665.0000	144,652.0000	13.306	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
23/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	12,359.0000	8,989.0000	(27.268)	0	0	0
23/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	54,516.0000	42,891.0000	(21.324)	0	0	0
23/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	55,882.0000	68,914.0000	23.321	0	0	0
23/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	25,019.0000	18,595.0000	(25.676)	0	0	0
23/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	36,653.0000	47,287.0000	29.013	0	0	0
23/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	37,294.0000	28,472.0000	(23.655)	0	0	0
23/11/2005	R186	2006/08/03			Bond Future	7.5000	7.3480	(2.027)	0.0000	0.0000	0
23/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	111,833.0000	127,067.0000	13.622	0	0	0
23/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	62,488.0000	51,344.0000	(17.834)	0	0	0
23/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	30,017.0000	38,472.0000	28.167	0	0	0
23/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	21,269.0000	16,904.0000	(20.523)	0	0	0
23/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	17,091.0000	23,120.0000	35.276	0	0	0
23/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	83,259.0000	69,689.0000	(16.299)	0	0	0
23/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	135,814.0000	151,899.0000	11.843	0	0	0
23/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	9,868.0000	7,737.0000	(21.595)	0	0	0
23/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	159,885.0000	176,612.0000	10.462	0	0	0
23/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	109,339.0000	93,446.0000	(14.536)	0	0	0
23/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	6,736.0000	5,191.0000	(22.936)	0	0	0
23/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	203,788.0000	221,842.0000	8.859	0	0	0
23/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	26,803.0000	21,316.0000	(20.472)	0	0	0
23/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	181,700.0000	199,168.0000	9.614	0	0	0
23/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	14,182.0000	11,310.0000	(20.251)	0	0	0
23/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	17,186.0000	13,672.0000	(20.447)	0	0	0
23/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	88,272.0000	102,383.0000	15.986	0	0	0
23/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	8,193.0000	11,899.0000	45.234	0	0	0
23/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	34,489.0000	27,520.0000	(20.206)	0	0	0
23/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	65,786.0000	78,416.0000	19.199	0	0	0
23/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	46,482.0000	37,586.0000	(19.139)	0	0	0
23/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	46,482.0000	57,185.0000	23.026	0	0	0
23/11/2005	R194	2006/02/02			Bond Future	7.5270	7.3880	(1.847)	0.0000	0.0000	0
23/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	10,756.0000	8,469.0000	(21.263)	0	0	0
23/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	28,027.0000	30,681.0000	9.469	0	0	0
23/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	659.0000	392.0000	(40.516)	0	0	0
23/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	18,932.0000	21,471.0000	13.411	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
23/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	6,555.0000	8,446.0000	28.848	0	0	0
23/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	357.0000	207.0000	(42.017)	0	0	0
23/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	2,259.0000	1,461.0000	(35.325)	0	0	0
23/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	23,471.0000	26,076.0000	11.099	0	0	0
23/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	193.0000	109.0000	(43.523)	0	0	0
23/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	14,503.0000	16,925.0000	16.700	0	0	0
23/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	513.0000	915.0000	78.363	0	0	0
23/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	15,251.0000	12,682.0000	(16.845)	0	0	0
23/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	103.0000	223.0000	116.505	0	0	0
23/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,586.0000	2,456.0000	54.855	0	0	0
23/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	6,954.0000	5,135.0000	(26.158)	0	0	0
23/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	1,235.0000	764.0000	(38.138)	0	0	0
23/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	3.0000	8.0000	166.667	0	0	0
23/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	4,132.0000	2,856.0000	(30.881)	0	0	0
23/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	73.0000	38.0000	(47.945)	0	0	0
23/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	25,050.0000	22,366.0000	(10.715)	0	0	0
23/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	3,610.0000	5,024.0000	39.169	0	0	0
23/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	20,102.0000	17,442.0000	(13.233)	0	0	0
23/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	10,319.0000	12,537.0000	21.494	0	0	0
23/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	19.0000	49.0000	157.895	0	0	0
23/11/2005	R194	2006/05/04			Bond Future	7.4930	7.3420	(2.015)	0.0000	0.0000	0
23/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	4,944.0000	3,757.0000	(24.009)	0	0	0
23/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,064.0000	6,466.0000	27.686	0	0	0
23/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	3,343.0000	2,472.0000	(26.054)	0	0	0
23/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	7,731.0000	9,449.0000	22.222	0	0	0
23/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	614.0000	437.0000	(28.827)	0	0	0
23/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	2,244.0000	1,623.0000	(27.674)	0	0	0
23/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	25,997.0000	28,409.0000	9.278	0	0	0
23/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	7,106.0000	5,555.0000	(21.827)	0	0	0
23/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	22,062.0000	24,412.0000	10.652	0	0	0
23/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	10,876.0000	12,845.0000	18.104	0	0	0
23/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	701.0000	1,090.0000	55.492	0	0	0
23/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	305.0000	506.0000	65.902	0	0	0
23/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	21,690.0000	19,191.0000	(11.521)	0	0	0
23/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	118.0000	209.0000	77.119	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
23/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	833.0000	593.0000	(28.812)	0	0	0
23/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	13,525.0000	11,324.0000	(16.274)	0	0	0
23/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,441.0000	2,108.0000	46.287	0	0	0
23/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	17,491.0000	15,102.0000	(13.658)	0	0	0
23/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,935.0000	3,973.0000	35.366	0	0	0
23/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	18,186.0000	20,451.0000	12.455	0	0	0
23/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	9,927.0000	8,004.0000	(19.371)	0	0	0
23/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	1,591.0000	1,142.0000	(28.221)	0	0	0
23/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	1,133.0000	808.0000	(28.685)	0	0	0
23/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	14,445.0000	16,586.0000	14.822	0	0	0
23/11/2005	R194	2006/08/03			Bond Future	7.4420	7.2810	(2.163)	0.0000	0.0000	0
23/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,480.0000	5,565.0000	24.219	0	0	0
23/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	9,406.0000	7,836.0000	(16.691)	0	0	0
23/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	5,690.0000	4,614.0000	(18.910)	0	0	0
23/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,798.0000	2,401.0000	33.537	0	0	0
23/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	12,161.0000	10,366.0000	(14.760)	0	0	0
23/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	7,341.0000	6,028.0000	(17.886)	0	0	0
23/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,803.0000	3,631.0000	29.540	0	0	0
23/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	6,553.0000	7,875.0000	20.174	0	0	0
23/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	14,671.0000	16,505.0000	12.501	0	0	0
23/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,610.0000	1,287.0000	(20.062)	0	0	0
23/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	17,851.0000	19,786.0000	10.840	0	0	0
23/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	4,397.0000	3,528.0000	(19.763)	0	0	0
23/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	8,965.0000	10,495.0000	17.066	0	0	0
23/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	24,437.0000	26,513.0000	8.495	0	0	0
23/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	3,398.0000	2,702.0000	(20.483)	0	0	0
23/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,890.0000	1,506.0000	(20.317)	0	0	0
23/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	11,653.0000	13,356.0000	14.614	0	0	0
23/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	21,100.0000	23,115.0000	9.550	0	0	0
23/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	2,275.0000	1,810.0000	(20.440)	0	0	0
23/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	2,746.0000	2,181.0000	(20.575)	0	0	0
23/11/2005	R201	2006/02/02			Bond Future	7.8590	7.7290	(1.654)	0.0000	0.0000	0
23/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	11,949.0000	15,914.0000	33.183	0	0	0
23/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	19,097.0000	14,530.0000	(23.915)	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
23/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	32,230.0000	38,659.0000	19.947	0	0	0
23/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	11,680.0000	8,498.0000	(27.243)	0	0	0
23/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	20,835.0000	26,185.0000	25.678	0	0	0
23/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	86,711.0000	94,969.0000	9.524	0	0	0
23/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	728.0000	454.0000	(37.637)	0	0	0
23/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	93,775.0000	85,280.0000	(9.059)	0	0	0
23/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	4,271.0000	2,923.0000	(31.562)	0	0	0
23/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	58,723.0000	66,406.0000	13.083	0	0	0
23/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	2,562.0000	1,713.0000	(33.138)	0	0	0
23/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	72,772.0000	80,771.0000	10.992	0	0	0
23/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	1,553.0000	1,020.0000	(34.321)	0	0	0
23/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	32.0000	70.0000	118.750	0	0	0
23/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	29,523.0000	23,494.0000	(20.421)	0	0	0
23/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	45,073.0000	52,257.0000	15.939	0	0	0
23/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	42,913.0000	35,642.0000	(16.944)	0	0	0
23/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	154.0000	302.0000	96.104	0	0	0
23/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	5,744.0000	8,247.0000	43.576	0	0	0
23/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	75,874.0000	67,491.0000	(11.049)	0	0	0
23/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	58,644.0000	50,575.0000	(13.759)	0	0	0
23/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	587.0000	1,050.0000	78.876	0	0	0
23/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	7,094.0000	4,991.0000	(29.645)	0	0	0
23/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,166.0000	3,427.0000	58.218	0	0	0
23/11/2005	R201	2006/05/04			Bond Future	7.8650	7.7330	(1.678)	0.0000	0.0000	0
23/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	26,666.0000	22,258.0000	(16.530)	0	0	0
23/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	14,758.0000	12,019.0000	(18.559)	0	0	0
23/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	88,321.0000	95,867.0000	8.544	0	0	0
23/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	19,282.0000	23,355.0000	21.123	0	0	0
23/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	35,734.0000	30,339.0000	(15.098)	0	0	0
23/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	12,070.0000	15,155.0000	25.559	0	0	0
23/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	39,000.0000	44,741.0000	14.721	0	0	0
23/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	4,391.0000	3,457.0000	(21.271)	0	0	0
23/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	11,182.0000	9,046.0000	(19.102)	0	0	0
23/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	50,782.0000	57,126.0000	12.493	0	0	0
23/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	6,619.0000	5,311.0000	(19.761)	0	0	0
23/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	28,196.0000	33,180.0000	17.676	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
23/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	63,217.0000	70,030.0000	10.777	0	0	0
23/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	19,613.0000	16,116.0000	(17.830)	0	0	0
23/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	76,056.0000	83,228.0000	9.430	0	0	0
23/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	8,555.0000	6,887.0000	(19.497)	0	0	0
23/11/2005	R201	2006/08/03			Bond Future	7.8710	7.7370	(1.702)	0.0000	0.0000	0
23/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	18,043.0000	15,510.0000	(14.039)	0	0	0
23/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	68,314.0000	74,600.0000	9.202	0	0	0
23/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	15,149.0000	13,014.0000	(14.093)	0	0	0
23/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	12,854.0000	11,044.0000	(14.081)	0	0	0
23/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	91,522.0000	98,498.0000	7.622	0	0	0
23/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	80,505.0000	87,116.0000	8.212	0	0	0
23/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	9,655.0000	8,210.0000	(14.966)	0	0	0
23/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	41,256.0000	36,185.0000	(12.292)	0	0	0
23/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	17,730.0000	21,079.0000	18.889	0	0	0
23/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	45,073.0000	50,473.0000	11.981	0	0	0
23/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	56,445.0000	62,333.0000	10.431	0	0	0
23/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	21,715.0000	18,694.0000	(13.912)	0	0	0
23/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	34,420.0000	39,229.0000	13.972	0	0	0
23/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	33,033.0000	28,724.0000	(13.045)	0	0	0
23/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	25,433.0000	29,545.0000	16.168	0	0	0
23/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	26,394.0000	22,782.0000	(13.685)	0	0	0
23/11/2005	R203	2006/02/02			Bond Future	7.8620	7.7280	(1.704)	0.0000	0.0000	0
23/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	33,861.0000	42,319.0000	24.979	0	0	0
23/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	4,679.0000	2,794.0000	(40.286)	0	0	0
23/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	10,413.0000	6,872.0000	(34.006)	0	0	0
23/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	150.0000	63.0000	(58.000)	0	0	0
23/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	19,931.0000	14,354.0000	(27.982)	0	0	0
23/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	82,662.0000	92,917.0000	12.406	0	0	0
23/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	33,456.0000	25,927.0000	(22.504)	0	0	0
23/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	20,921.0000	27,723.0000	32.513	0	0	0
23/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	65,739.0000	75,783.0000	15.279	0	0	0
23/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	69,638.0000	59,825.0000	(14.091)	0	0	0
23/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	620.0000	1,150.0000	85.484	0	0	0
23/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	568.0000	269.0000	(52.641)	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
23/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,988.0000	3,351.0000	68.561	0	0	0
23/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	11,295.0000	16,061.0000	42.196	0	0	0
23/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	5,194.0000	8,009.0000	54.197	0	0	0
23/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	50,372.0000	41,392.0000	(17.827)	0	0	0
23/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	1,781.0000	952.0000	(46.547)	0	0	0
23/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	49,179.0000	58,693.0000	19.346	0	0	0
23/11/2005	R203	2006/05/04			Bond Future	7.8670	7.7300	(1.741)	0.0000	0.0000	0
23/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	72,713.0000	63,943.0000	(12.061)	0	0	0
23/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	4,311.0000	5,965.0000	38.367	0	0	0
23/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	7,724.0000	10,308.0000	33.454	0	0	0
23/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	19,324.0000	15,194.0000	(21.372)	0	0	0
23/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	83,224.0000	92,946.0000	11.682	0	0	0
23/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	20,019.0000	25,026.0000	25.011	0	0	0
23/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	12,861.0000	16,591.0000	29.002	0	0	0
23/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	55,800.0000	47,959.0000	(14.052)	0	0	0
23/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	41,106.0000	34,411.0000	(16.287)	0	0	0
23/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	28,914.0000	23,495.0000	(18.742)	0	0	0
23/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	40,633.0000	48,108.0000	18.396	0	0	0
23/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	12,219.0000	9,269.0000	(24.143)	0	0	0
23/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	2,141.0000	1,438.0000	(32.835)	0	0	0
23/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	29,312.0000	35,607.0000	21.476	0	0	0
23/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	53,680.0000	62,138.0000	15.756	0	0	0
23/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	7,282.0000	5,315.0000	(27.012)	0	0	0
23/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	68,029.0000	77,233.0000	13.530	0	0	0
23/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	4,078.0000	2,858.0000	(29.917)	0	0	0
23/11/2005	R203	2006/08/03			Bond Future	7.8690	7.7310	(1.754)	0.0000	0.0000	0
23/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	45,559.0000	52,590.0000	15.433	0	0	0
23/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	17,685.0000	14,367.0000	(18.762)	0	0	0
23/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	25,827.0000	30,884.0000	19.580	0	0	0
23/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	34,744.0000	29,451.0000	(15.234)	0	0	0
23/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	34,913.0000	40,987.0000	17.398	0	0	0
23/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	25,214.0000	20,938.0000	(16.959)	0	0	0
23/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	57,587.0000	65,467.0000	13.684	0	0	0
23/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	46,367.0000	40,058.0000	(13.607)	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
23/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	11,969.0000	9,499.0000	(20.637)	0	0	0
23/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	7,804.0000	6,044.0000	(22.553)	0	0	0
23/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	70,748.0000	79,339.0000	12.143	0	0	0
23/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	84,760.0000	93,910.0000	10.795	0	0	0
23/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	18,381.0000	22,422.0000	21.985	0	0	0
23/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	12,544.0000	15,631.0000	24.609	0	0	0
23/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	60,066.0000	52,802.0000	(12.093)	0	0	0
23/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	75,718.0000	67,613.0000	(10.704)	0	0	0
23/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	8,183.0000	10,428.0000	27.435	0	0	0
23/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	4,896.0000	3,697.0000	(24.489)	0	0	0
23/11/2005	R204	2006/02/02			Bond Future	7.8290	7.6950	(1.712)	0.0000	0.0000	0
23/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	10,172.0000	6,676.0000	(34.369)	0	0	0
23/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	23,887.0000	31,317.0000	31.105	0	0	0
23/11/2005	R204	2006/05/04			Bond Future	7.8330	7.6970	(1.736)	0.0000	0.0000	0
23/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	32,696.0000	39,483.0000	20.758	0	0	0
23/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	19,459.0000	15,291.0000	(21.419)	0	0	0
23/11/2005	R204	2006/08/03			Bond Future	7.8370	7.6990	(1.761)	0.0000	0.0000	0
23/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	38,600.0000	45,186.0000	17.062	0	0	0
23/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	25,835.0000	21,442.0000	(17.004)	0	0	0
23/11/2005	R207	2006/02/02			Bond Future	7.7930	7.6570	(1.745)	0.0000	0.0000	0
23/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	26,051.0000	33,914.0000	30.183	0	0	0
23/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	9,387.0000	6,081.0000	(35.219)	0	0	0
23/11/2005	R207	2006/05/04			Bond Future	7.7970	7.6590	(1.770)	0.0000	0.0000	0
23/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	34,751.0000	41,899.0000	20.569	0	0	0
23/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	18,568.0000	14,497.0000	(21.925)	0	0	0
23/11/2005	R207	2006/08/03			Bond Future	7.8000	7.6610	(1.782)	0.0000	0.0000	0
23/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	24,999.0000	20,690.0000	(17.237)	0	0	0
23/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	40,781.0000	47,653.0000	16.851	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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Grand Total:										2,304
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