



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 13/12/2005

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
13/12/2005	GOVI 2006/02/02			jGovi	235.6840	235.4770	(0.088)	0.0000	0.0000	506
13/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	8,474.0000	8,709.0000	2.773	0	0	0
13/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	65,314.0000	63,479.0000	(2.810)	0	0	0
13/12/2005	GOVI 2006/05/04			jGovi	239.9650	239.7540	(0.088)	0.0000	0.0000	220
13/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	102,590.0000	100,621.0000	(1.919)	0	0	0
13/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	2,940.0000	3,081.0000	4.796	0	0	0
13/12/2005	GOVI 2006/08/03			jGovi	244.3390	244.1300	(0.086)	0.0000	0.0000	0
13/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	2,621.0000	2,726.0000	4.006	0	0	0
13/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	146,011.0000	144,026.0000	(1.359)	0	0	0
13/12/2005	GOVI 2006/11/02			jGovi	248.7750	248.5720	(0.082)	0.0000	0.0000	0
13/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	1,628.0000	1,689.0000	3.747	0	0	0
13/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	189,378.0000	187,409.0000	(1.040)	0	0	0
13/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
13/12/2005	J153 2010/08/31			jSwap	7.3770	7.3930	0.217	0.0000	0.0000	0
13/12/2005	J157 2015/09/15			jSwap	7.5930	7.6100	0.224	0.0000	0.0000	0
13/12/2005	J186 2026/12/21			jSwap	7.1980	7.2060	0.111	0.0000	0.0000	0
13/12/2005	J194 2008/02/28			jSwap	7.2560	7.2710	0.207	0.0000	0.0000	0

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13/12/2005	J201	2014/12/22			jSwap	7.5240	7.5420	0.239	0.0000	0.0000	0
13/12/2005	J203	2017/09/15			jSwap	7.5540	7.5730	0.252	0.0000	0.0000	0
13/12/2005	J204	2018/12/21			jSwap	7.5170	7.5350	0.239	0.0000	0.0000	0
13/12/2005	J207	2020/01/15			jSwap	7.4950	7.5120	0.227	0.0000	0.0000	0
13/12/2005	JBAR	2005/03/16			jBar	7.0860	7.0860	-	0.0000	0.0000	0
13/12/2005	JFRA	2006/02/02			jFra	7.1350	7.1370	0.028	0.0000	0.0000	0
13/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	228.0000	227.0000	(0.439)	0	0	0
13/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	510.0000	503.0000	(1.373)	0	0	0
13/12/2005	JFRA	2006/05/04			jFra	7.0170	7.0220	0.071	0.0000	0.0000	0
13/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	761.0000	752.0000	(1.183)	0	0	0
13/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	803.0000	806.0000	0.374	0	0	0
13/12/2005	JFRA	2006/08/03			jFra	7.1450	7.1520	0.098	0.0000	0.0000	0
13/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,289.0000	1,296.0000	0.543	0	0	0
13/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	933.0000	923.0000	(1.072)	0	0	0
13/12/2005	JFRA	2006/11/02			jFra	7.2310	7.2520	0.290	0.0000	0.0000	0
13/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,102.0000	1,078.0000	(2.178)	0	0	0
13/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,668.0000	1,695.0000	1.619	0	0	0
13/12/2005	JFRA	2007/02/01			jFra	7.2980	7.3170	0.260	0.0000	0.0000	500
13/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,316.0000	1,335.0000	1.444	0	0	0
13/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,811.0000	1,783.0000	(1.546)	0	0	0
13/12/2005	JFRA	2007/05/03			jFra	7.3900	7.4210	0.419	0.0000	0.0000	0
13/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,878.0000	1,837.0000	(2.183)	0	0	0
13/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,609.0000	1,643.0000	2.113	0	0	0

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13/12/2005	JFRA	2007/08/02			jFra	7.3950	7.3730	(0.297)	0.0000	0.0000	0
13/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,021.0000	2,048.0000	1.336	0	0	0
13/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,764.0000	1,737.0000	(1.531)	0	0	0
13/12/2005	JFRA	2007/11/01			jFra	7.5110	7.4890	(0.293)	0.0000	0.0000	0
13/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,112.0000	2,140.0000	1.326	0	0	0
13/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,141.0000	2,111.0000	(1.401)	0	0	0
13/12/2005	JN02	2006/02/02			jNote	7.2610	7.2670	0.083	0.0000	0.0000	0
13/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	3,855.0000	3,868.0000	0.337	0	0	0
13/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,642.0000	3,559.0000	(2.279)	0	0	0
13/12/2005	JN05	2006/02/02			jNote	7.5730	7.5850	0.158	0.0000	0.0000	0
13/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	4,698.0000	4,804.0000	2.256	0	0	0
13/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	12,043.0000	11,650.0000	(3.263)	0	0	0
13/12/2005	JN10	2006/02/02			jNote	7.6750	7.6780	0.039	0.0000	0.0000	0
13/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	26,757.0000	26,499.0000	(0.964)	0	0	0
13/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	4,118.0000	4,077.0000	(0.996)	0	0	0
13/12/2005	JROD	2005/12/30			jRod	6.6820	6.6800	(0.030)	0.0000	0.0000	0
13/12/2005	JROD	2006/01/31			jRod	6.7990	6.7940	(0.074)	0.0000	0.0000	0
13/12/2005	JROD	2006/02/28			jRod	6.9410	6.9370	(0.058)	0.0000	0.0000	0
13/12/2005	JROD	2006/03/31			jRod	6.9210	6.9200	(0.014)	0.0000	0.0000	0
13/12/2005	JROD	2006/04/28			jRod	7.0010	7.0000	(0.014)	0.0000	0.0000	0
13/12/2005	JROD	2006/05/31			jRod	7.0890	7.0870	(0.028)	0.0000	0.0000	0
13/12/2005	JROD	2006/06/30			jRod	7.0240	7.0220	(0.028)	0.0000	0.0000	0
13/12/2005	JROD	2006/07/31			jRod	7.0820	7.0780	(0.056)	0.0000	0.0000	0

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13/12/2005	JROD	2006/08/31			jRod	7.1390	7.1330	(0.084)	0.0000	0.0000	0
13/12/2005	R153	2006/02/02			Bond Future	7.4070	7.4260	0.257	0.0000	0.0000	277
13/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	5,939.0000	6,211.0000	4.580	0	0	0
13/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	26,414.0000	25,652.0000	(2.885)	0	0	0
13/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	7,785.0000	8,130.0000	4.432	0	0	0
13/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,519.0000	4,165.0000	(7.834)	0	0	0
13/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	9,934.0000	9,389.0000	(5.486)	0	0	0
13/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	11,302.0000	11,766.0000	4.105	0	0	1
13/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	2,812.0000	2,946.0000	4.765	0	0	1
13/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	1,222.0000	1,278.0000	4.583	0	0	0
13/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	8,664.0000	8,154.0000	(5.886)	0	0	0
13/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	6,814.0000	7,122.0000	4.520	0	0	0
13/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	7,484.0000	7,011.0000	(6.320)	0	0	0
13/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	2,395.0000	2,509.0000	4.760	0	0	0
13/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	19,166.0000	18,462.0000	(3.673)	0	0	1
13/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	17,465.0000	16,781.0000	(3.916)	0	0	1
13/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	17,407.0000	18,025.0000	3.550	0	0	1
13/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	1,913.0000	1,714.0000	(10.403)	0	0	0
13/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	113.0000	116.0000	2.655	0	0	0
13/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	66,239.0000	65,421.0000	(1.235)	0	0	0
13/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	53.0000	53.0000	-	0	0	0
13/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	56,222.0000	55,406.0000	(1.451)	0	0	0
13/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	46,166.0000	45,356.0000	(1.755)	0	0	0
13/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	248.0000	255.0000	2.823	0	0	0
13/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	401.0000	342.0000	(14.713)	0	0	0
13/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	29,109.0000	29,867.0000	2.604	0	0	0
13/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	19,166.0000	19,817.0000	3.397	0	0	0
13/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,482.0000	1,316.0000	(11.201)	0	0	0
13/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	36,163.0000	35,367.0000	(2.201)	0	0	1
13/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	550.0000	572.0000	4.000	0	0	0
13/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	1,452.0000	1,520.0000	4.683	0	0	0
13/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	14,240.0000	13,604.0000	(4.466)	0	0	0
13/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	3,836.0000	4,017.0000	4.718	0	0	0
13/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	4,455.0000	4,664.0000	4.691	0	0	0

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13/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	5,154.0000	5,394.0000	4.657	0	0	0
13/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	12,728.0000	12,119.0000	(4.785)	0	0	0
13/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	15,821.0000	15,160.0000	(4.178)	0	0	0
13/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	3,290.0000	3,446.0000	4.742	0	0	0
13/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	5,410.0000	5,015.0000	(7.301)	0	0	0
13/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	1,721.0000	1,802.0000	4.707	0	0	0
13/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	22,712.0000	21,975.0000	(3.245)	0	0	0
13/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	2,034.0000	2,130.0000	4.720	0	0	0
13/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	20,916.0000	20,195.0000	(3.447)	0	0	0
13/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	10,027.0000	10,451.0000	4.229	0	0	0
13/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	11,290.0000	10,712.0000	(5.120)	0	0	0
13/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	8,855.0000	9,239.0000	4.337	0	0	0
13/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	6,398.0000	5,964.0000	(6.783)	0	0	0
13/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	12,680.0000	13,184.0000	3.975	0	0	0
13/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	24,546.0000	23,796.0000	(3.055)	0	0	0
13/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	15,736.0000	16,318.0000	3.699	0	0	0
13/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,428.0000	2,192.0000	(9.720)	0	0	0
13/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	14,159.0000	14,702.0000	3.835	0	0	0
13/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	3,727.0000	3,413.0000	(8.425)	0	0	0
13/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	3,031.0000	2,756.0000	(9.073)	0	0	0
13/12/2005	R153	2006/05/04			Bond Future	7.4080	7.4280	0.270	0.0000	0.0000	0
13/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	21,528.0000	20,945.0000	(2.708)	0	0	0
13/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	7,657.0000	7,891.0000	3.056	0	0	0
13/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	15,486.0000	14,994.0000	(3.177)	0	0	0
13/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	11,735.0000	12,059.0000	2.761	0	0	0
13/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	72,530.0000	71,720.0000	(1.117)	0	0	0
13/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	4,170.0000	3,961.0000	(5.012)	0	0	0
13/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	31,439.0000	32,047.0000	1.934	0	0	0
13/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	6,850.0000	6,553.0000	(4.336)	0	0	0
13/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	765.0000	796.0000	4.052	0	0	0
13/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	63,241.0000	62,440.0000	(1.267)	0	0	0
13/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	365.0000	381.0000	4.384	0	0	0
13/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	54,048.0000	53,262.0000	(1.454)	0	0	0
13/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	1,497.0000	1,554.0000	3.808	0	0	0
13/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	45,084.0000	44,325.0000	(1.684)	0	0	0

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13/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	23,667.0000	24,187.0000	2.197	0	0	0
13/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	10,591.0000	10,197.0000	(3.720)	0	0	0
13/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	17,068.0000	17,491.0000	2.478	0	0	0
13/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	163.0000	170.0000	4.294	0	0	0
13/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	36,532.0000	35,814.0000	(1.965)	0	0	0
13/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	4,723.0000	4,880.0000	3.324	0	0	0
13/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	28,606.0000	27,947.0000	(2.304)	0	0	0
13/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	2,744.0000	2,842.0000	3.571	0	0	20
13/12/2005	R153	2006/08/03			Bond Future	7.4050	7.4260	0.284	0.0000	0.0000	0
13/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	14,262.0000	14,602.0000	2.384	0	0	0
13/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	10,968.0000	11,237.0000	2.453	0	0	0
13/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	17,924.0000	17,454.0000	(2.622)	0	0	0
13/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	24,200.0000	23,658.0000	(2.240)	0	0	0
13/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	31,133.0000	30,532.0000	(1.930)	0	0	0
13/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,998.0000	7,699.0000	(3.738)	0	0	0
13/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	55,154.0000	54,447.0000	(1.282)	0	0	0
13/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	4,607.0000	4,711.0000	2.257	0	0	0
13/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,868.0000	3,951.0000	2.146	0	0	0
13/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	5,559.0000	5,690.0000	2.357	0	0	0
13/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	46,919.0000	46,239.0000	(1.449)	0	0	0
13/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	63,508.0000	62,781.0000	(1.145)	0	0	0
13/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	38,878.0000	38,232.0000	(1.662)	0	0	0
13/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	6,799.0000	6,964.0000	2.427	0	0	0
13/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	23,772.0000	24,284.0000	2.154	0	0	0
13/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	18,479.0000	18,901.0000	2.284	0	0	0
13/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	12,473.0000	12,084.0000	(3.119)	0	0	0
13/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	8,429.0000	8,639.0000	2.491	0	0	0
13/12/2005	R157	2006/02/02			Bond Future	7.6050	7.6240	0.250	0.0000	0.0000	145
13/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	19,896.0000	20,713.0000	4.106	0	0	0
13/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	949.0000	812.0000	(14.436)	0	0	0
13/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	10,994.0000	10,209.0000	(7.140)	0	0	0
13/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	74,956.0000	76,523.0000	2.091	0	0	0
13/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	188.0000	153.0000	(18.617)	0	0	0
13/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	53,308.0000	54,774.0000	2.750	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
13/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	527.0000	541.0000	2.657	0	0	0
13/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	4,000.0000	3,592.0000	(10.200)	0	0	0
13/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	73,963.0000	72,399.0000	(2.115)	0	0	0
13/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	255.0000	259.0000	1.569	0	0	0
13/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	92,811.0000	91,222.0000	(1.712)	0	0	0
13/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	34,407.0000	35,602.0000	3.473	0	0	0
13/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	1,103.0000	1,141.0000	3.445	0	0	0
13/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	111,574.0000	109,976.0000	(1.432)	0	0	0
13/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	80.0000	81.0000	1.250	0	0	0
13/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	130,055.0000	128,453.0000	(1.232)	0	0	0
13/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	2,340.0000	2,437.0000	4.145	0	0	250
13/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	55,379.0000	53,873.0000	(2.719)	0	0	250
13/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	10,342.0000	10,806.0000	4.487	0	0	0
13/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	4,902.0000	5,125.0000	4.549	0	0	0
13/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	22,509.0000	21,371.0000	(5.056)	0	0	0
13/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	37,713.0000	36,334.0000	(3.657)	0	0	0
13/12/2005	R157	2006/05/04			Bond Future	7.6140	7.6340	0.263	0.0000	0.0000	0
13/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	11,060.0000	10,492.0000	(5.136)	0	0	0
13/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	41,530.0000	42,611.0000	2.603	0	0	0
13/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	57,090.0000	58,402.0000	2.298	0	0	0
13/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	5,170.0000	4,833.0000	(6.518)	0	0	0
13/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	6,836.0000	7,044.0000	3.043	0	0	0
13/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	9,602.0000	9,903.0000	3.135	0	0	0
13/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	77,398.0000	75,958.0000	(1.861)	0	0	0
13/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	60,756.0000	59,409.0000	(2.217)	0	0	0
13/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	2,170.0000	2,231.0000	2.811	0	0	0
13/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	94,551.0000	93,047.0000	(1.591)	0	0	0
13/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	111,909.0000	110,361.0000	(1.383)	0	0	0
13/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	128,705.0000	127,118.0000	(1.233)	0	0	0
13/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	4,960.0000	5,105.0000	2.923	0	0	115
13/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	3,664.0000	3,765.0000	2.757	0	0	0
13/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	31,297.0000	30,263.0000	(3.304)	0	0	0
13/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	29,259.0000	30,097.0000	2.864	0	0	0
13/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	19,812.0000	19,001.0000	(4.093)	0	0	50
13/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	20,139.0000	20,754.0000	3.054	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
13/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	13,628.0000	14,062.0000	3.185	0	0	0
13/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	44,984.0000	43,769.0000	(2.701)	0	0	0
13/12/2005	R157	2006/08/03			Bond Future	7.6220	7.6420	0.262	0.0000	0.0000	0
13/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	82,716.0000	81,420.0000	(1.567)	0	0	0
13/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	14,356.0000	14,669.0000	2.180	0	0	0
13/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	98,846.0000	97,485.0000	(1.377)	0	0	0
13/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	11,861.0000	12,110.0000	2.099	0	0	0
13/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	67,041.0000	65,828.0000	(1.809)	0	0	0
13/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	9,912.0000	10,111.0000	2.008	0	0	0
13/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	130,247.0000	128,785.0000	(1.122)	0	0	0
13/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	115,165.0000	113,754.0000	(1.225)	0	0	0
13/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	48,264.0000	49,247.0000	2.037	0	0	0
13/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,076.0000	7,224.0000	2.092	0	0	0
13/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	17,853.0000	17,225.0000	(3.518)	0	0	0
13/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	61,774.0000	62,940.0000	1.888	0	0	0
13/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	17,671.0000	18,068.0000	2.247	0	0	0
13/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	10,418.0000	9,974.0000	(4.262)	0	0	0
13/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	28,711.0000	29,354.0000	2.240	0	0	0
13/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	38,972.0000	38,005.0000	(2.481)	0	0	0
13/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	52,064.0000	50,960.0000	(2.120)	0	0	0
13/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	27,432.0000	26,626.0000	(2.938)	0	0	0
13/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	22,058.0000	22,564.0000	2.294	0	0	0
13/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	37,308.0000	38,112.0000	2.155	0	0	0
13/12/2005	R186	2006/02/02			Bond Future	7.2530	7.2630	0.138	0.0000	0.0000	0
13/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	8,778.0000	8,965.0000	2.130	0	0	0
13/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	67,577.0000	66,289.0000	(1.906)	0	0	0
13/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	41,295.0000	40,142.0000	(2.792)	0	0	0
13/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	3,351.0000	3,402.0000	1.522	0	0	0
13/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	23.0000	22.0000	(4.348)	0	0	0
13/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	107,161.0000	108,473.0000	1.224	0	0	0
13/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	206,402.0000	205,060.0000	(0.650)	0	0	0
13/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	180,076.0000	178,733.0000	(0.746)	0	0	0
13/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	152,831.0000	151,487.0000	(0.879)	0	0	0
13/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	6,810.0000	6,347.0000	(6.799)	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
13/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	71,404.0000	72,603.0000	1.679	0	0	0
13/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,312.0000	1,171.0000	(10.747)	0	0	0
13/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	124,758.0000	123,414.0000	(1.077)	0	0	0
13/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	533.0000	529.0000	(0.750)	0	0	0
13/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	20,098.0000	19,233.0000	(4.304)	0	0	0
13/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	20,500.0000	20,975.0000	2.317	0	0	0
13/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	97.0000	93.0000	(4.124)	0	0	0
13/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	41,396.0000	42,273.0000	2.119	0	0	0
13/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	222.0000	217.0000	(2.252)	0	0	0
13/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	1,327.0000	1,334.0000	0.528	0	0	0
13/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	96,106.0000	94,773.0000	(1.387)	0	0	0
13/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	181.0000	153.0000	(15.470)	0	0	0
13/12/2005	R186	2006/05/04			Bond Future	7.2510	7.2610	0.138	0.0000	0.0000	0
13/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	21,153.0000	21,499.0000	1.636	0	0	0
13/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	53,716.0000	52,731.0000	(1.834)	0	0	0
13/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	13,069.0000	13,279.0000	1.607	0	0	0
13/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	77,136.0000	76,015.0000	(1.453)	0	0	0
13/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	33,606.0000	34,143.0000	1.598	0	0	0
13/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	33,473.0000	32,679.0000	(2.372)	0	0	0
13/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	76,861.0000	77,875.0000	1.319	0	0	0
13/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	206,965.0000	205,645.0000	(0.638)	0	0	0
13/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,544.0000	7,226.0000	(4.215)	0	0	0
13/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	108,940.0000	110,113.0000	1.077	0	0	0
13/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,019.0000	2,861.0000	(5.234)	0	0	0
13/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	17,830.0000	17,271.0000	(3.135)	0	0	0
13/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	1,551.0000	1,563.0000	0.774	0	0	0
13/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	51,904.0000	52,677.0000	1.489	0	0	0
13/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	5,798.0000	5,872.0000	1.276	0	0	0
13/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	2,872.0000	2,897.0000	0.870	0	0	0
13/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	182,022.0000	180,716.0000	(0.717)	0	0	0
13/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	4,022.0000	4,066.0000	1.094	0	0	0
13/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	155,949.0000	154,661.0000	(0.826)	0	0	0
13/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	8,596.0000	8,721.0000	1.454	0	0	0
13/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	129,499.0000	128,242.0000	(0.971)	0	0	0
13/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	103,026.0000	101,820.0000	(1.171)	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
13/12/2005	R186	2006/08/03			Bond Future	7.2480	7.2580	0.138	0.0000	0.0000	0
13/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	63,407.0000	62,484.0000	(1.456)	0	0	0
13/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	30,672.0000	31,071.0000	1.301	0	0	0
13/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	21,905.0000	22,188.0000	1.292	0	0	0
13/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	43,248.0000	42,475.0000	(1.787)	0	0	0
13/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	42,983.0000	43,533.0000	1.280	0	0	0
13/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	85,937.0000	84,898.0000	(1.209)	0	0	0
13/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	136,335.0000	135,159.0000	(0.863)	0	0	0
13/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	59,842.0000	60,574.0000	1.223	0	0	0
13/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	82,246.0000	83,174.0000	1.128	0	0	0
13/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	13,036.0000	13,181.0000	1.112	0	0	0
13/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	26,409.0000	25,819.0000	(2.234)	0	0	0
13/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	161,773.0000	160,556.0000	(0.752)	0	0	0
13/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	233,441.0000	232,151.0000	(0.553)	0	0	0
13/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	186,957.0000	185,712.0000	(0.666)	0	0	0
13/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	3,653.0000	3,686.0000	0.903	0	0	0
13/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	10,409.0000	10,515.0000	1.018	0	0	0
13/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	5,639.0000	5,690.0000	0.904	0	0	0
13/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	8,518.0000	8,595.0000	0.904	0	0	0
13/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	210,206.0000	208,934.0000	(0.605)	0	0	0
13/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	13,836.0000	13,441.0000	(2.855)	0	0	0
13/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	110,884.0000	109,764.0000	(1.010)	0	0	0
13/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	16,680.0000	16,882.0000	1.211	0	0	0
13/12/2005	R194	2006/02/02			Bond Future	7.2810	7.3000	0.261	0.0000	0.0000	50
13/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,826.0000	2,626.0000	(7.077)	0	0	0
13/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	23,389.0000	23,021.0000	(1.573)	0	0	0
13/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	3,428.0000	3,597.0000	4.930	0	0	0
13/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	114.0000	118.0000	3.509	0	0	0
13/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	28,064.0000	27,695.0000	(1.315)	0	0	0
13/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	48.0000	50.0000	4.167	0	0	0
13/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	20.0000	21.0000	5.000	0	0	0
13/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	32,724.0000	32,354.0000	(1.131)	0	0	0
13/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	18,723.0000	18,358.0000	(1.949)	0	0	0
13/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	1,596.0000	1,682.0000	5.388	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
13/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	277.0000	291.0000	5.054	0	0	0
13/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
13/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	5,840.0000	5,557.0000	(4.846)	0	0	0
13/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	6,471.0000	6,736.0000	4.095	0	0	0
13/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	993.0000	889.0000	(10.473)	0	0	0
13/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	10,593.0000	10,930.0000	3.181	0	0	0
13/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	14,126.0000	13,771.0000	(2.513)	0	0	0
13/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	657.0000	693.0000	5.479	0	0	0
13/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	15,353.0000	15,715.0000	2.358	0	0	0
13/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	9,718.0000	9,384.0000	(3.437)	0	0	0
13/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
13/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	35.0000	28.0000	(20.000)	0	0	0
13/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	20,286.0000	20,654.0000	1.814	0	0	0
13/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	210.0000	178.0000	(15.238)	0	0	0
13/12/2005	R194	2006/05/04			Bond Future	7.2640	7.2860	0.303	0.0000	0.0000	0
13/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,150.0000	1,202.0000	4.522	0	0	0
13/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	266.0000	276.0000	3.759	0	0	0
13/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,996.0000	6,742.0000	(3.631)	0	0	0
13/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	2,946.0000	3,070.0000	4.209	0	0	0
13/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	4,561.0000	4,740.0000	3.925	0	0	0
13/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	29,579.0000	29,210.0000	(1.248)	0	0	0
13/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	4,320.0000	4,120.0000	(4.630)	0	0	0
13/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	206.0000	185.0000	(10.194)	0	0	0
13/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	1,843.0000	1,925.0000	4.449	0	0	0
13/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	25,533.0000	25,170.0000	(1.422)	0	0	0
13/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	522.0000	477.0000	(8.621)	0	0	0
13/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	10,161.0000	9,864.0000	(2.923)	0	0	0
13/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	17,847.0000	18,205.0000	2.006	0	0	0
13/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	374.0000	389.0000	4.011	0	0	0
13/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	13,712.0000	13,386.0000	(2.377)	0	0	0
13/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,162.0000	1,078.0000	(7.229)	0	0	0
13/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	10,056.0000	10,350.0000	2.924	0	0	0
13/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	13,778.0000	14,111.0000	2.417	0	0	0
13/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	6,848.0000	7,090.0000	3.534	0	0	0
13/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	528.0000	550.0000	4.167	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
13/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	21,511.0000	21,155.0000	(1.655)	0	0	0
13/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	777.0000	811.0000	4.376	0	0	0
13/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	17,561.0000	17,217.0000	(1.959)	0	0	0
13/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,293.0000	2,156.0000	(5.975)	0	0	0
13/12/2005	R194	2006/08/03			Bond Future	7.2340	7.2580	0.332	0.0000	0.0000	0
13/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	7,206.0000	7,413.0000	2.873	0	0	0
13/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,704.0000	3,552.0000	(4.104)	0	0	0
13/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,424.0000	2,311.0000	(4.662)	0	0	0
13/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,871.0000	16,572.0000	(1.772)	0	0	0
13/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	9,687.0000	9,933.0000	2.539	0	0	0
13/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	1,846.0000	1,905.0000	3.196	0	0	0
13/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,050.0000	1,080.0000	2.857	0	0	0
13/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,694.0000	5,501.0000	(3.390)	0	0	0
13/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,513.0000	1,559.0000	3.040	0	0	0
13/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	20,190.0000	19,878.0000	(1.545)	0	0	0
13/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	26,978.0000	26,649.0000	(1.220)	0	0	0
13/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	5,455.0000	5,620.0000	3.025	0	0	0
13/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	23,553.0000	23,232.0000	(1.363)	0	0	0
13/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,242.0000	1,279.0000	2.979	0	0	0
13/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,084.0000	3,184.0000	3.243	0	0	0
13/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,752.0000	10,493.0000	(2.409)	0	0	0
13/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	13,676.0000	13,393.0000	(2.069)	0	0	0
13/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	8,067.0000	7,839.0000	(2.826)	0	0	0
13/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,320.0000	2,396.0000	3.276	0	0	0
13/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,105.0000	4,235.0000	3.167	0	0	0
13/12/2005	R201	2006/02/02			Bond Future	7.5720	7.5910	0.251	0.0000	0.0000	0
13/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	105,013.0000	103,745.0000	(1.207)	0	0	0
13/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	229.0000	232.0000	1.310	0	0	0
13/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	75.0000	76.0000	1.333	0	0	0
13/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	90,403.0000	89,138.0000	(1.399)	0	0	0
13/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	46,008.0000	44,812.0000	(2.600)	0	0	0
13/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	458.0000	468.0000	2.183	0	0	0
13/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	51.0000	41.0000	(19.608)	0	0	0
13/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	937.0000	966.0000	3.095	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
13/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	75,574.0000	74,316.0000	(1.665)	0	0	0
13/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	285.0000	238.0000	(16.491)	0	0	0
13/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	1,918.0000	1,990.0000	3.754	0	0	0
13/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	57,050.0000	58,271.0000	2.140	0	0	0
13/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	3,909.0000	4,073.0000	4.195	0	0	0
13/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	74,839.0000	76,096.0000	1.680	0	0	0
13/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,178.0000	1,027.0000	(12.818)	0	0	0
13/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	60,694.0000	59,454.0000	(2.043)	0	0	0
13/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	10,310.0000	9,637.0000	(6.528)	0	0	0
13/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	4,170.0000	3,787.0000	(9.185)	0	0	0
13/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	40,281.0000	41,398.0000	2.773	0	0	0
13/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	15,134.0000	15,729.0000	3.932	0	0	0
13/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	25,961.0000	26,847.0000	3.413	0	0	0
13/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	32,018.0000	30,915.0000	(3.445)	0	0	0
13/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	19,824.0000	18,894.0000	(4.691)	0	0	0
13/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	8,017.0000	8,355.0000	4.216	0	0	0
13/12/2005	R201	2006/05/04			Bond Future	7.5810	7.6010	0.264	0.0000	0.0000	0
13/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	50,800.0000	49,731.0000	(2.104)	0	0	0
13/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	8,204.0000	8,441.0000	2.889	0	0	0
13/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	18,136.0000	17,459.0000	(3.733)	0	0	0
13/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	16,478.0000	16,945.0000	2.834	0	0	0
13/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	104,296.0000	103,042.0000	(1.202)	0	0	0
13/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	23,446.0000	24,075.0000	2.683	0	0	0
13/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	2,011.0000	2,063.0000	2.586	0	0	0
13/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	63,919.0000	62,780.0000	(1.782)	0	0	0
13/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	77,414.0000	76,226.0000	(1.535)	0	0	0
13/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	5,965.0000	6,132.0000	2.800	0	0	0
13/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	4,397.0000	4,515.0000	2.684	0	0	0
13/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,290.0000	3,373.0000	2.523	0	0	0
13/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	11,412.0000	11,747.0000	2.936	0	0	0
13/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	91,082.0000	89,859.0000	(1.343)	0	0	0
13/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	38,349.0000	37,378.0000	(2.532)	0	0	0
13/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	27,449.0000	26,611.0000	(3.053)	0	0	0
13/12/2005	R201	2006/08/03			Bond Future	7.5900	7.6100	0.264	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
13/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	80,919.0000	79,840.0000	(1.333)	0	0	0
13/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	93,808.0000	92,690.0000	(1.192)	0	0	0
13/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	105,700.0000	104,542.0000	(1.096)	0	0	0
13/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,074.0000	6,194.0000	1.976	0	0	0
13/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	12,045.0000	12,292.0000	2.051	0	0	0
13/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	55,816.0000	54,850.0000	(1.731)	0	0	0
13/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	8,398.0000	8,557.0000	1.893	0	0	0
13/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	14,699.0000	15,010.0000	2.116	0	0	0
13/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	68,206.0000	67,176.0000	(1.510)	0	0	0
13/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	9,996.0000	10,193.0000	1.971	0	0	0
13/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	18,163.0000	18,554.0000	2.153	0	0	0
13/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	43,947.0000	43,062.0000	(2.014)	0	0	0
13/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	33,510.0000	32,727.0000	(2.337)	0	0	0
13/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	23,352.0000	23,845.0000	2.111	0	0	0
13/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	24,245.0000	23,581.0000	(2.739)	0	0	0
13/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	30,013.0000	30,626.0000	2.042	0	0	0
13/12/2005	R203	2006/02/02			Bond Future	7.5860	7.6060	0.264	0.0000	0.0000	11
13/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	796.0000	850.0000	6.784	0	0	0
13/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	51,432.0000	49,912.0000	(2.955)	0	0	0
13/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	16,870.0000	17,668.0000	4.730	0	0	0
13/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	10,063.0000	9,287.0000	(7.711)	0	0	0
13/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	2,786.0000	2,965.0000	6.425	0	0	0
13/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
13/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	34,748.0000	33,353.0000	(4.015)	0	0	0
13/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	175.0000	187.0000	6.857	0	0	0
13/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	29.0000	31.0000	6.897	0	0	0
13/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,201.0000	1,035.0000	(13.822)	0	0	0
13/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	48,764.0000	50,172.0000	2.887	0	0	0
13/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	3,960.0000	3,545.0000	(10.480)	0	0	0
13/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	7,647.0000	8,081.0000	5.675	0	0	0
13/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	30,889.0000	32,049.0000	3.755	0	0	0
13/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	20,467.0000	19,326.0000	(5.575)	0	0	0
13/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	103,970.0000	102,396.0000	(1.514)	0	0	0
13/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	86,655.0000	85,082.0000	(1.815)	0	0	0
13/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	69,028.0000	67,466.0000	(2.263)	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
13/12/2005	R203	2006/05/04			Bond Future	7.5940	7.6130	0.250	0.0000	0.0000	0
13/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	55,254.0000	54,001.0000	(2.268)	0	0	0
13/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	12,216.0000	11,663.0000	(4.527)	0	0	0
13/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	54,524.0000	55,623.0000	2.016	0	0	0
13/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	41,413.0000	40,295.0000	(2.700)	0	0	0
13/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	39,379.0000	40,299.0000	2.336	0	0	0
13/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	29,410.0000	28,464.0000	(3.217)	0	0	0
13/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	70,417.0000	69,069.0000	(1.914)	0	0	0
13/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	677.0000	708.0000	4.579	0	0	0
13/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	17,391.0000	17,919.0000	3.036	0	0	0
13/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	5,927.0000	6,147.0000	3.712	0	0	0
13/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	102,674.0000	101,231.0000	(1.405)	0	0	0
13/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	3,106.0000	3,231.0000	4.024	0	0	0
13/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	10,512.0000	10,868.0000	3.387	0	0	0
13/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	7,035.0000	6,660.0000	(5.330)	0	0	0
13/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	26,961.0000	27,684.0000	2.682	0	0	0
13/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	19,629.0000	18,878.0000	(3.826)	0	0	0
13/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	86,372.0000	84,963.0000	(1.631)	0	0	0
13/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	1,508.0000	1,573.0000	4.310	0	0	0
13/12/2005	R203	2006/08/03			Bond Future	7.5990	7.6190	0.263	0.0000	0.0000	0
13/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	35,233.0000	34,298.0000	(2.654)	0	0	0
13/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	10,750.0000	11,073.0000	3.005	0	0	0
13/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	16,307.0000	16,755.0000	2.747	0	0	0
13/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	59,003.0000	57,798.0000	(2.042)	0	0	0
13/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	46,386.0000	45,306.0000	(2.328)	0	0	0
13/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	23,770.0000	24,363.0000	2.495	0	0	0
13/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	25,755.0000	24,978.0000	(3.017)	0	0	0
13/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	33,362.0000	34,112.0000	2.248	0	0	0
13/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	18,049.0000	17,431.0000	(3.424)	0	0	0
13/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	45,191.0000	46,100.0000	2.011	0	0	0
13/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	59,236.0000	60,295.0000	1.788	0	0	0
13/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	72,796.0000	71,489.0000	(1.795)	0	0	0
13/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	4,119.0000	4,263.0000	3.496	0	0	0
13/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	87,443.0000	86,059.0000	(1.583)	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
13/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	6,798.0000	7,019.0000	3.251	0	0	0
13/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	2,388.0000	2,477.0000	3.727	0	0	0
13/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	102,631.0000	101,193.0000	(1.401)	0	0	0
13/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	12,081.0000	11,612.0000	(3.882)	0	0	0
13/12/2005	R204	2006/02/02			Bond Future	7.5590	7.5790	0.265	0.0000	0.0000	0
13/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	2,704.0000	2,875.0000	6.324	0	0	0
13/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	38,597.0000	37,103.0000	(3.871)	0	0	0
13/12/2005	R204	2006/05/04			Bond Future	7.5660	7.5860	0.264	0.0000	0.0000	0
13/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	45,515.0000	44,254.0000	(2.771)	0	0	0
13/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	10,619.0000	11,001.0000	3.597	0	0	0
13/12/2005	R204	2006/08/03			Bond Future	7.5720	7.5920	0.264	0.0000	0.0000	0
13/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	50,778.0000	49,615.0000	(2.290)	0	0	0
13/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	16,788.0000	17,248.0000	2.740	0	0	0
13/12/2005	R207	2006/02/02			Bond Future	7.5270	7.5450	0.239	0.0000	0.0000	0
13/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	2,446.0000	2,576.0000	5.315	0	0	0
13/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	41,122.0000	39,740.0000	(3.361)	0	0	0
13/12/2005	R207	2006/05/04			Bond Future	7.5330	7.5530	0.265	0.0000	0.0000	0
13/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	47,891.0000	46,596.0000	(2.704)	0	0	0
13/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	10,089.0000	10,454.0000	3.618	0	0	0
13/12/2005	R207	2006/08/03			Bond Future	7.5390	7.5580	0.252	0.0000	0.0000	0
13/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	16,262.0000	16,683.0000	2.589	0	0	0
13/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	53,186.0000	52,046.0000	(2.143)	0	0	0

**Grand Total:**

**2,400**