



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/12/2005

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
23/12/2005	GOVI 2006/02/02			jGovi	236.0150	236.9850	0.411	0.0000	0.0000	506
23/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	5,893.0000	4,262.0000	(27.677)	0	0	0
23/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	66,043.0000	74,112.0000	12.218	0	0	0
23/12/2005	GOVI 2006/05/04			jGovi	240.2440	241.2200	0.406	0.0000	0.0000	220
23/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	104,773.0000	113,886.0000	8.698	0	0	0
23/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	2,333.0000	1,686.0000	(27.733)	0	0	0
23/12/2005	GOVI 2006/08/03			jGovi	244.5860	245.5500	0.394	0.0000	0.0000	0
23/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	2,234.0000	1,739.0000	(22.158)	0	0	0
23/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	148,094.0000	157,239.0000	6.175	0	0	0
23/12/2005	GOVI 2006/11/02			jGovi	249.0090	249.9430	0.375	0.0000	0.0000	0
23/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	1,416.0000	1,127.0000	(20.410)	0	0	0
23/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	191,506.0000	200,557.0000	4.726	0	0	0
23/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
23/12/2005	J153 2010/08/31			jSwap	7.3640	7.3050	(0.801)	0.0000	0.0000	0
23/12/2005	J157 2015/09/15			jSwap	7.5660	7.4770	(1.176)	0.0000	0.0000	0
23/12/2005	J186 2026/12/21			jSwap	7.1460	7.0600	(1.203)	0.0000	0.0000	0
23/12/2005	J194 2008/02/28			jSwap	7.2630	7.2080	(0.757)	0.0000	0.0000	0

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23/12/2005	J201	2014/12/22			jSwap	7.5350	7.4510	(1.115)	0.0000	0.0000	0
23/12/2005	J203	2017/09/15			jSwap	7.5290	7.4430	(1.142)	0.0000	0.0000	0
23/12/2005	J204	2018/12/21			jSwap	7.5150	7.4310	(1.118)	0.0000	0.0000	0
23/12/2005	J207	2020/01/15			jSwap	7.4620	7.3810	(1.085)	0.0000	0.0000	0
23/12/2005	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
23/12/2005	JFRA	2006/02/02			jFra	7.1200	7.1150	(0.070)	0.0000	0.0000	0
23/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	181.0000	174.0000	(3.867)	0	0	0
23/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	500.0000	504.0000	0.800	0	0	0
23/12/2005	JFRA	2006/05/04			jFra	7.0370	7.0290	(0.114)	0.0000	0.0000	0
23/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	709.0000	716.0000	0.987	0	0	0
23/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	800.0000	787.0000	(1.625)	0	0	0
23/12/2005	JFRA	2006/08/03			jFra	7.1420	7.1160	(0.364)	0.0000	0.0000	0
23/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,261.0000	1,224.0000	(2.934)	0	0	0
23/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	913.0000	940.0000	2.957	0	0	0
23/12/2005	JFRA	2006/11/02			jFra	7.2260	7.2100	(0.221)	0.0000	0.0000	0
23/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,086.0000	1,101.0000	1.381	0	0	0
23/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,640.0000	1,616.0000	(1.463)	0	0	0
23/12/2005	JFRA	2007/02/01			jFra	7.3010	7.2730	(0.384)	0.0000	0.0000	500
23/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,788.0000	1,824.0000	2.013	0	0	0
23/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,301.0000	1,268.0000	(2.537)	0	0	0
23/12/2005	JFRA	2007/05/03			jFra	7.3610	7.3670	0.082	0.0000	0.0000	0
23/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,898.0000	1,889.0000	(0.474)	0	0	0
23/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,558.0000	1,563.0000	0.321	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
23/12/2005	JFRA	2007/08/02			jFra	7.4170	7.3310	(1.159)	0.0000	0.0000	0
23/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,774.0000	1,673.0000	(5.693)	0	0	0
23/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,977.0000	2,086.0000	5.513	0	0	0
23/12/2005	JFRA	2007/11/01			jFra	7.5050	7.3630	(1.892)	0.0000	0.0000	0
23/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,105.0000	2,295.0000	9.026	0	0	0
23/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,118.0000	1,935.0000	(8.640)	0	0	0
23/12/2005	JN02	2006/02/02			jNote	7.2600	7.2220	(0.523)	0.0000	0.0000	0
23/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,278.0000	3,594.0000	9.640	0	0	0
23/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	3,460.0000	3,077.0000	(11.069)	0	0	0
23/12/2005	JN05	2006/02/02			jNote	7.5480	7.4830	(0.861)	0.0000	0.0000	0
23/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	3,627.0000	2,778.0000	(23.408)	0	0	0
23/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	12,012.0000	13,874.0000	15.501	0	0	0
23/12/2005	JN10	2006/02/02			jNote	7.6360	7.5580	(1.021)	0.0000	0.0000	0
23/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	2,682.0000	1,772.0000	(33.930)	0	0	0
23/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	28,071.0000	32,695.0000	16.473	0	0	0
23/12/2005	JROD	2005/12/30			jRod	6.6650	6.4400	(3.376)	0.0000	0.0000	0
23/12/2005	JROD	2006/01/31			jRod	6.7480	6.5240	(3.320)	0.0000	0.0000	0
23/12/2005	JROD	2006/02/28			jRod	6.8660	6.6360	(3.350)	0.0000	0.0000	0
23/12/2005	JROD	2006/03/31			jRod	6.8750	6.7590	(1.687)	0.0000	0.0000	0
23/12/2005	JROD	2006/04/28			jRod	6.9500	6.8320	(1.698)	0.0000	0.0000	0
23/12/2005	JROD	2006/05/31			jRod	7.0370	6.9210	(1.648)	0.0000	0.0000	0
23/12/2005	JROD	2006/06/30			jRod	6.9890	6.9110	(1.116)	0.0000	0.0000	0
23/12/2005	JROD	2006/07/31			jRod	7.0420	6.9650	(1.093)	0.0000	0.0000	0

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23/12/2005	JROD	2006/08/31			jRod	7.0920	7.0150	(1.086)	0.0000	0.0000	0
23/12/2005	R153	2006/02/02			Bond Future	7.3930	7.3250	(0.920)	0.0000	0.0000	267
23/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	6,712.0000	5,292.0000	(21.156)	0	0	0
23/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	7,014.0000	8,528.0000	21.585	0	0	0
23/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	5,768.0000	4,491.0000	(22.139)	0	0	0
23/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	5,912.0000	7,279.0000	23.122	0	0	0
23/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	8,220.0000	9,877.0000	20.158	0	0	0
23/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	7,766.0000	6,199.0000	(20.178)	0	0	0
23/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	26,571.0000	29,254.0000	10.097	0	0	0
23/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	254.0000	376.0000	48.031	0	0	0
23/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	28,359.0000	25,547.0000	(9.916)	0	0	0
23/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	776.0000	525.0000	(32.345)	0	0	0
23/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,154.0000	1,589.0000	37.695	0	0	0
23/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	4,928.0000	3,789.0000	(23.113)	0	0	0
23/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	36,515.0000	39,343.0000	7.745	0	0	1
23/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	18,235.0000	15,735.0000	(13.710)	0	0	0
23/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	299.0000	193.0000	(35.452)	0	0	0
23/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	9,526.0000	11,321.0000	18.843	0	0	0
23/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	46,635.0000	49,526.0000	6.199	0	0	0
23/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	19,090.0000	21,529.0000	12.776	0	0	1
23/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	18.0000	10.0000	(44.444)	0	0	0
23/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	56,756.0000	59,672.0000	5.138	0	0	0
23/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	1,717.0000	1,222.0000	(28.829)	0	0	0
23/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	45.0000	27.0000	(40.000)	0	0	0
23/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	115.0000	71.0000	(38.261)	0	0	0
23/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	16,432.0000	14,039.0000	(14.563)	0	0	1
23/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	2,072.0000	1,494.0000	(27.896)	0	0	1
23/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	1,542.0000	2,083.0000	35.084	0	0	0
23/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	17,328.0000	19,684.0000	13.596	0	0	1
23/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,033.0000	5,104.0000	26.556	0	0	0
23/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	10,213.0000	8,350.0000	(18.241)	0	0	1
23/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	66,806.0000	69,732.0000	4.380	0	0	0
23/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	952.0000	652.0000	(31.513)	0	0	0
23/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	3,256.0000	4,183.0000	28.471	0	0	0

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23/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	11,607.0000	9,600.0000	(17.291)	0	0	0
23/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	10,927.0000	12,852.0000	17.617	0	0	0
23/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	4,187.0000	3,179.0000	(24.075)	0	0	0
23/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	13,111.0000	10,966.0000	(16.360)	0	0	0
23/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	14,722.0000	12,448.0000	(15.446)	0	0	0
23/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	2,586.0000	3,375.0000	30.510	0	0	0
23/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	24,649.0000	27,283.0000	10.686	0	0	0
23/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,016.0000	2,676.0000	32.738	0	0	0
23/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	3,539.0000	2,652.0000	(25.064)	0	0	0
23/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	12,415.0000	14,462.0000	16.488	0	0	0
23/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	20,902.0000	23,415.0000	12.023	0	0	0
23/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	1,417.0000	996.0000	(29.711)	0	0	0
23/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	13,982.0000	16,142.0000	15.448	0	0	0
23/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	8,933.0000	7,217.0000	(19.210)	0	0	0
23/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	4,918.0000	6,136.0000	24.766	0	0	0
23/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	2,489.0000	1,818.0000	(26.959)	0	0	0
23/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	22,757.0000	25,335.0000	11.328	0	0	0
23/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	2,975.0000	2,201.0000	(26.017)	0	0	0
23/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	15,623.0000	17,886.0000	14.485	0	0	0
23/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	1,164.0000	808.0000	(30.584)	0	0	0
23/12/2005	R153	2006/05/04			Bond Future	7.4000	7.3290	(0.959)	0.0000	0.0000	0
23/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	16,407.0000	14,755.0000	(10.069)	0	0	0
23/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	15,189.0000	16,804.0000	10.633	0	0	0
23/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	11,110.0000	9,819.0000	(11.620)	0	0	0
23/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	10,256.0000	11,510.0000	12.227	0	0	0
23/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	28,491.0000	30,751.0000	7.932	0	0	0
23/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	4,281.0000	3,634.0000	(15.113)	0	0	0
23/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	36,531.0000	39,026.0000	6.830	0	0	0
23/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	2,416.0000	2,005.0000	(17.012)	0	0	20
23/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	63,488.0000	66,329.0000	4.475	0	0	0
23/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	7,110.0000	6,164.0000	(13.305)	0	0	0
23/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	21,309.0000	23,269.0000	9.198	0	0	0
23/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	72,815.0000	75,691.0000	3.950	0	0	0
23/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	6,523.0000	7,435.0000	13.981	0	0	0
23/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	23,014.0000	21,019.0000	(8.669)	0	0	0

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23/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	45,188.0000	47,853.0000	5.898	0	0	0
23/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	1,274.0000	1,032.0000	(18.995)	0	0	0
23/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	54,236.0000	57,010.0000	5.115	0	0	0
23/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	121.0000	90.0000	(25.620)	0	0	0
23/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	285.0000	219.0000	(23.158)	0	0	0
23/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	625.0000	494.0000	(20.960)	0	0	0
23/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	30,830.0000	28,539.0000	(7.431)	0	0	0
23/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	3,887.0000	4,503.0000	15.848	0	0	0
23/12/2005	R153	2006/08/03			Bond Future	7.4020	7.3290	(0.986)	0.0000	0.0000	0
23/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	13,865.0000	12,584.0000	(9.239)	0	0	0
23/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	17,643.0000	19,186.0000	8.746	0	0	0
23/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	12,198.0000	13,460.0000	10.346	0	0	0
23/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	18,088.0000	16,525.0000	(8.641)	0	0	0
23/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	10,582.0000	9,549.0000	(9.762)	0	0	0
23/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	23,929.0000	25,720.0000	7.485	0	0	0
23/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	38,651.0000	40,809.0000	5.583	0	0	0
23/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	6,456.0000	5,790.0000	(10.316)	0	0	0
23/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	46,715.0000	48,996.0000	4.883	0	0	0
23/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	5,240.0000	4,696.0000	(10.382)	0	0	0
23/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	54,973.0000	57,350.0000	4.324	0	0	0
23/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	23,409.0000	21,544.0000	(7.967)	0	0	0
23/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	63,350.0000	65,803.0000	3.872	0	0	0
23/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	4,311.0000	3,864.0000	(10.369)	0	0	0
23/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,594.0000	3,223.0000	(10.323)	0	0	0
23/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,751.0000	8,711.0000	12.385	0	0	0
23/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	30,886.0000	32,886.0000	6.475	0	0	0
23/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	8,066.0000	7,243.0000	(10.203)	0	0	0
23/12/2005	R157	2006/02/02			Bond Future	7.5760	7.4840	(1.214)	0.0000	0.0000	140
23/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	56,864.0000	64,134.0000	12.785	0	0	250
23/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	1,375.0000	830.0000	(39.636)	0	0	250
23/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	31,435.0000	25,315.0000	(19.469)	0	0	0
23/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,479.0000	5,173.0000	48.692	0	0	0
23/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	72,422.0000	64,706.0000	(10.654)	0	0	0
23/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	690.0000	1,182.0000	71.304	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
23/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	50,598.0000	43,276.0000	(14.471)	0	0	0
23/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	106.0000	203.0000	91.509	0	0	0
23/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	3,319.0000	2,125.0000	(35.975)	0	0	0
23/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	38,581.0000	45,201.0000	17.159	0	0	0
23/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	75,868.0000	83,445.0000	9.987	0	0	0
23/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	94,963.0000	102,675.0000	8.121	0	0	0
23/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	95.0000	50.0000	(47.368)	0	0	0
23/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	113,865.0000	121,634.0000	6.823	0	0	0
23/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	229.0000	126.0000	(44.978)	0	0	0
23/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	557.0000	320.0000	(42.549)	0	0	0
23/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	132,449.0000	140,251.0000	5.891	0	0	0
23/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	7,983.0000	5,528.0000	(30.753)	0	0	0
23/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	23.0000	11.0000	(52.174)	0	0	0
23/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	10,536.0000	14,084.0000	33.675	0	0	0
23/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	16,987.0000	12,721.0000	(25.113)	0	0	0
23/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	22,602.0000	27,961.0000	23.710	0	0	0
23/12/2005	R157	2006/05/04			Bond Future	7.5880	7.4930	(1.252)	0.0000	0.0000	0
23/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	5,048.0000	6,574.0000	30.230	0	0	0
23/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	61,684.0000	67,975.0000	10.199	0	0	0
23/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	8,383.0000	6,791.0000	(18.991)	0	0	0
23/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	12,152.0000	9,933.0000	(18.260)	0	0	0
23/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	5,844.0000	4,702.0000	(19.541)	0	0	0
23/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	95,893.0000	102,949.0000	7.358	0	0	0
23/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	78,554.0000	85,295.0000	8.581	0	0	0
23/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	39,327.0000	34,040.0000	(13.444)	0	0	0
23/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	4,156.0000	3,329.0000	(19.899)	0	0	115
23/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	11,004.0000	13,600.0000	23.591	0	0	0
23/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	113,403.0000	120,680.0000	6.417	0	0	0
23/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	130,406.0000	137,914.0000	5.757	0	0	0
23/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	45,655.0000	51,319.0000	12.406	0	0	0
23/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	3,011.0000	2,405.0000	(20.126)	0	0	0
23/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	1,724.0000	1,348.0000	(21.810)	0	0	0
23/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	18,366.0000	15,275.0000	(16.830)	0	0	0
23/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	54,822.0000	48,464.0000	(11.598)	0	0	0
23/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	31,671.0000	36,463.0000	15.131	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
23/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	19,929.0000	23,668.0000	18.762	0	0	50
23/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	27,229.0000	23,085.0000	(15.219)	0	0	0
23/12/2005	R157	2006/08/03			Bond Future	7.5970	7.5000	(1.277)	0.0000	0.0000	0
23/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	20,644.0000	18,003.0000	(12.793)	0	0	0
23/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	13,232.0000	11,504.0000	(13.059)	0	0	0
23/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	99,858.0000	106,301.0000	6.452	0	0	0
23/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	16,409.0000	14,280.0000	(12.975)	0	0	0
23/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	10,856.0000	9,440.0000	(13.043)	0	0	0
23/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	67,795.0000	73,527.0000	8.455	0	0	0
23/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	116,282.0000	122,970.0000	5.752	0	0	0
23/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	9,013.0000	7,841.0000	(13.003)	0	0	0
23/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	83,608.0000	89,741.0000	7.335	0	0	0
23/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	6,355.0000	5,473.0000	(13.879)	0	0	0
23/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	131,542.0000	138,520.0000	5.305	0	0	0
23/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	46,358.0000	41,441.0000	(10.607)	0	0	0
23/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	17,962.0000	20,905.0000	16.385	0	0	0
23/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	59,769.0000	53,989.0000	(9.671)	0	0	0
23/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	52,666.0000	57,885.0000	9.910	0	0	0
23/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	10,429.0000	12,509.0000	19.944	0	0	0
23/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	27,116.0000	23,814.0000	(12.177)	0	0	0
23/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	39,392.0000	43,951.0000	11.573	0	0	0
23/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	35,543.0000	31,473.0000	(11.451)	0	0	0
23/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	27,683.0000	31,473.0000	13.691	0	0	0
23/12/2005	R186	2006/02/02			Bond Future	7.1970	7.1110	(1.195)	0.0000	0.0000	0
23/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	14,945.0000	10,263.0000	(31.328)	0	0	0
23/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	22,084.0000	29,110.0000	31.815	0	0	0
23/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,223.0000	2,188.0000	78.904	0	0	0
23/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	99,570.0000	88,007.0000	(11.613)	0	0	0
23/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	132.0000	276.0000	109.091	0	0	0
23/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	102,861.0000	114,309.0000	11.130	0	0	0
23/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	63,773.0000	53,031.0000	(16.844)	0	0	0
23/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	540.0000	280.0000	(48.148)	0	0	0
23/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	5,386.0000	3,323.0000	(38.303)	0	0	0
23/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	73,438.0000	84,405.0000	14.934	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
23/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	1,669.0000	929.0000	(44.338)	0	0	0
23/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	45,445.0000	55,089.0000	21.221	0	0	0
23/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	7,182.0000	10,739.0000	49.527	0	0	0
23/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	34,226.0000	26,076.0000	(23.812)	0	0	0
23/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
23/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	131,944.0000	143,561.0000	8.804	0	0	0
23/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	213,924.0000	225,629.0000	5.472	0	0	0
23/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	187,544.0000	199,239.0000	6.236	0	0	0
23/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	22.0000	10.0000	(54.545)	0	0	0
23/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	160,212.0000	171,887.0000	7.287	0	0	0
23/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	61.0000	29.0000	(52.459)	0	0	0
23/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	177.0000	87.0000	(50.847)	0	0	0
23/12/2005	R186	2006/05/04			Bond Future	7.1960	7.1080	(1.223)	0.0000	0.0000	0
23/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	70,222.0000	61,001.0000	(13.131)	0	0	0
23/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	8,262.0000	10,939.0000	32.401	0	0	0
23/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	36,171.0000	42,901.0000	18.606	0	0	0
23/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	46,141.0000	38,953.0000	(15.578)	0	0	0
23/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	19,424.0000	24,134.0000	24.248	0	0	0
23/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	101,827.0000	91,218.0000	(10.419)	0	0	0
23/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	28,948.0000	23,779.0000	(17.856)	0	0	0
23/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	135,469.0000	146,365.0000	8.043	0	0	0
23/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	6,712.0000	5,217.0000	(22.274)	0	0	0
23/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,264.0000	4,553.0000	39.491	0	0	0
23/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	10,501.0000	8,239.0000	(21.541)	0	0	0
23/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	4,411.0000	3,408.0000	(22.739)	0	0	0
23/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	108,499.0000	118,903.0000	9.589	0	0	0
23/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	2,988.0000	2,301.0000	(22.992)	0	0	0
23/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	81,925.0000	91,561.0000	11.762	0	0	0
23/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	17,611.0000	14,118.0000	(19.834)	0	0	0
23/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	57,531.0000	65,936.0000	14.610	0	0	0
23/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	162,271.0000	173,483.0000	6.909	0	0	0
23/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	188,595.0000	200,011.0000	6.053	0	0	0
23/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	2,088.0000	1,606.0000	(23.084)	0	0	0
23/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	213,846.0000	225,476.0000	5.438	0	0	0
23/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	1,075.0000	806.0000	(25.023)	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
23/12/2005	R186	2006/08/03			Bond Future	7.1930	7.1040	(1.237)	0.0000	0.0000	0
23/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	38,619.0000	33,339.0000	(13.672)	0	0	0
23/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	46,192.0000	52,865.0000	14.446	0	0	0
23/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	2,959.0000	2,446.0000	(17.337)	0	0	0
23/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	19,091.0000	16,149.0000	(15.410)	0	0	0
23/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	90,431.0000	99,443.0000	9.966	0	0	0
23/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	14,392.0000	12,157.0000	(15.529)	0	0	0
23/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	115,904.0000	125,623.0000	8.385	0	0	0
23/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	167,510.0000	178,104.0000	6.324	0	0	0
23/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	8,839.0000	7,479.0000	(15.386)	0	0	0
23/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	11,152.0000	9,424.0000	(15.495)	0	0	0
23/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	192,934.0000	203,796.0000	5.630	0	0	0
23/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	216,540.0000	227,735.0000	5.170	0	0	0
23/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	4,665.0000	3,906.0000	(16.270)	0	0	0
23/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	7,187.0000	6,095.0000	(15.194)	0	0	0
23/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	27,136.0000	23,165.0000	(14.634)	0	0	0
23/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	141,760.0000	151,986.0000	7.214	0	0	0
23/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	67,180.0000	75,162.0000	11.882	0	0	0
23/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	28,478.0000	33,592.0000	17.958	0	0	0
23/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	54,602.0000	47,763.0000	(12.525)	0	0	0
23/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	15,082.0000	18,522.0000	22.809	0	0	0
23/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	76,184.0000	67,671.0000	(11.174)	0	0	0
23/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	240,055.0000	251,496.0000	4.766	0	0	0
23/12/2005	R194	2006/02/02			Bond Future	7.2880	7.2180	(0.960)	0.0000	0.0000	50
23/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	22.0000	12.0000	(45.455)	0	0	0
23/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
23/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	27,915.0000	29,273.0000	4.865	0	0	0
23/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	23,226.0000	24,578.0000	5.821	0	0	0
23/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	32,584.0000	33,944.0000	4.174	0	0	0
23/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	60.0000	36.0000	(40.000)	0	0	0
23/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	6,358.0000	5,285.0000	(16.876)	0	0	0
23/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
23/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	18,533.0000	19,870.0000	7.214	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
23/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	20,419.0000	19,059.0000	(6.660)	0	0	0
23/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	14.0000	25.0000	78.571	0	0	0
23/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	15,468.0000	14,117.0000	(8.734)	0	0	0
23/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	121.0000	191.0000	57.851	0	0	0
23/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	744.0000	1,032.0000	38.710	0	0	0
23/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	10,640.0000	9,349.0000	(12.133)	0	0	0
23/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	484.0000	322.0000	(33.471)	0	0	0
23/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	175.0000	110.0000	(37.143)	0	0	0
23/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	5,455.0000	6,437.0000	18.002	0	0	0
23/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	13,888.0000	15,184.0000	9.332	0	0	0
23/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	1,347.0000	968.0000	(28.137)	0	0	0
23/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	9,409.0000	10,607.0000	12.732	0	0	0
23/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	3,187.0000	2,470.0000	(22.498)	0	0	0
23/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,448.0000	3,092.0000	26.307	0	0	0
23/12/2005	R194	2006/05/04			Bond Future	7.2870	7.2100	(1.057)	0.0000	0.0000	0
23/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,100.0000	888.0000	(19.273)	0	0	0
23/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	9,724.0000	10,726.0000	10.304	0	0	0
23/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	13,267.0000	14,381.0000	8.397	0	0	0
23/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	2,933.0000	2,454.0000	(16.331)	0	0	0
23/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,588.0000	7,434.0000	12.842	0	0	0
23/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	1,802.0000	1,479.0000	(17.925)	0	0	0
23/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,970.0000	4,620.0000	16.373	0	0	0
23/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	4,606.0000	3,932.0000	(14.633)	0	0	0
23/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	155.0000	210.0000	35.484	0	0	0
23/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	21,069.0000	22,298.0000	5.833	0	0	0
23/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	726.0000	583.0000	(19.697)	0	0	0
23/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	482.0000	385.0000	(20.124)	0	0	0
23/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	17,115.0000	18,297.0000	6.906	0	0	0
23/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,031.0000	2,464.0000	21.320	0	0	0
23/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	10,275.0000	9,202.0000	(10.443)	0	0	0
23/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	6,982.0000	6,090.0000	(12.776)	0	0	0
23/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	25,097.0000	26,355.0000	5.013	0	0	0
23/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	333.0000	266.0000	(20.120)	0	0	0
23/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	29,149.0000	30,427.0000	4.384	0	0	0
23/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	986.0000	1,238.0000	25.558	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
23/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	231.0000	184.0000	(20.346)	0	0	0
23/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	14,071.0000	12,872.0000	(8.521)	0	0	0
23/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	419.0000	547.0000	30.549	0	0	0
23/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	18,192.0000	16,922.0000	(6.981)	0	0	0
23/12/2005	R194	2006/08/03			Bond Future	7.2710	7.1900	(1.114)	0.0000	0.0000	0
23/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,612.0000	8,340.0000	9.564	0	0	0
23/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,344.0000	2,050.0000	(12.543)	0	0	0
23/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,202.0000	3,720.0000	(11.471)	0	0	0
23/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	13,147.0000	14,063.0000	6.967	0	0	0
23/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,137.0000	2,760.0000	(12.018)	0	0	0
23/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,253.0000	11,085.0000	8.115	0	0	0
23/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,296.0000	5,902.0000	11.443	0	0	0
23/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	5,610.0000	5,006.0000	(10.766)	0	0	0
23/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	26,401.0000	27,484.0000	4.102	0	0	0
23/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,026.0000	899.0000	(12.378)	0	0	0
23/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,223.0000	1,070.0000	(12.510)	0	0	0
23/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,502.0000	1,314.0000	(12.517)	0	0	0
23/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,322.0000	17,299.0000	5.986	0	0	0
23/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	7,435.0000	6,694.0000	(9.966)	0	0	0
23/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,380.0000	3,849.0000	13.876	0	0	0
23/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	9,986.0000	9,118.0000	(8.692)	0	0	0
23/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,170.0000	2,512.0000	15.760	0	0	0
23/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	22,982.0000	24,039.0000	4.599	0	0	0
23/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	1,849.0000	1,616.0000	(12.601)	0	0	0
23/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	19,627.0000	20,648.0000	5.202	0	0	0
23/12/2005	R201	2006/02/02			Bond Future	7.5440	7.4570	(1.153)	0.0000	0.0000	0
23/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	47,100.0000	52,528.0000	11.524	0	0	0
23/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	1,136.0000	719.0000	(36.708)	0	0	0
23/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	9,897.0000	12,713.0000	28.453	0	0	0
23/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	12,849.0000	9,818.0000	(23.589)	0	0	0
23/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	19,850.0000	23,930.0000	20.554	0	0	0
23/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	2,653.0000	1,769.0000	(33.321)	0	0	0
23/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	32,636.0000	37,596.0000	15.198	0	0	0
23/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	6,170.0000	4,404.0000	(28.622)	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
23/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	92,134.0000	97,942.0000	6.304	0	0	0
23/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	203.0000	118.0000	(41.872)	0	0	0
23/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	88.0000	49.0000	(44.318)	0	0	0
23/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	481.0000	291.0000	(39.501)	0	0	0
23/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	62,111.0000	67,766.0000	9.105	0	0	0
23/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	77,192.0000	82,952.0000	7.462	0	0	0
23/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	106,834.0000	112,668.0000	5.461	0	0	0
23/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	3,677.0000	5,146.0000	39.951	0	0	0
23/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	38,121.0000	32,779.0000	(14.013)	0	0	0
23/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	23.0000	43.0000	86.957	0	0	0
23/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	72,938.0000	67,113.0000	(7.986)	0	0	0
23/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	173.0000	296.0000	71.098	0	0	0
23/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	55,065.0000	49,343.0000	(10.391)	0	0	0
23/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	891.0000	1,395.0000	56.566	0	0	0
23/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	23.0000	12.0000	(47.826)	0	0	0
23/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	23,595.0000	19,219.0000	(18.546)	0	0	0
23/12/2005	R201	2006/05/04			Bond Future	7.5560	7.4670	(1.178)	0.0000	0.0000	0
23/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	92,157.0000	97,514.0000	5.813	0	0	0
23/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	18,178.0000	21,044.0000	15.766	0	0	0
23/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	2,730.0000	2,240.0000	(17.949)	0	0	0
23/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	78,369.0000	83,558.0000	6.621	0	0	0
23/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	10,224.0000	8,566.0000	(16.217)	0	0	0
23/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	5,139.0000	4,247.0000	(17.357)	0	0	0
23/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	21,853.0000	18,871.0000	(13.646)	0	0	0
23/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	64,728.0000	69,683.0000	7.655	0	0	0
23/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	27,679.0000	31,266.0000	12.959	0	0	0
23/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	3,717.0000	3,058.0000	(17.729)	0	0	0
23/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	51,438.0000	56,070.0000	9.005	0	0	0
23/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	105,537.0000	111,070.0000	5.243	0	0	0
23/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	7,207.0000	5,991.0000	(16.872)	0	0	0
23/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	1,618.0000	1,303.0000	(19.468)	0	0	0
23/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	38,797.0000	42,986.0000	10.797	0	0	0
23/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	15,072.0000	12,812.0000	(14.995)	0	0	0
23/12/2005	R201	2006/08/03			Bond Future	7.5660	7.4750	(1.203)	0.0000	0.0000	0

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23/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	44,361.0000	48,248.0000	8.762	0	0	0
23/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	28,637.0000	25,681.0000	(10.322)	0	0	0
23/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	13,691.0000	12,097.0000	(11.643)	0	0	0
23/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	24,403.0000	27,291.0000	11.835	0	0	0
23/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	68,835.0000	73,372.0000	6.591	0	0	0
23/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	22,099.0000	19,679.0000	(10.951)	0	0	0
23/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	11,140.0000	9,834.0000	(11.724)	0	0	0
23/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	5,479.0000	4,794.0000	(12.502)	0	0	0
23/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	106,639.0000	111,798.0000	4.838	0	0	0
23/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	56,342.0000	60,591.0000	7.541	0	0	0
23/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	7,665.0000	6,767.0000	(11.716)	0	0	0
23/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	9,182.0000	8,103.0000	(11.751)	0	0	0
23/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	17,043.0000	15,086.0000	(11.483)	0	0	0
23/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	81,639.0000	86,404.0000	5.837	0	0	0
23/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	33,791.0000	37,215.0000	10.133	0	0	0
23/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	94,609.0000	99,554.0000	5.227	0	0	0
23/12/2005	R203	2006/02/02			Bond Future	7.5580	7.4670	(1.204)	0.0000	0.0000	11
23/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
23/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	106,177.0000	113,401.0000	6.804	0	0	0
23/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	88,842.0000	96,062.0000	8.127	0	0	0
23/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	62.0000	25.0000	(59.677)	0	0	0
23/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	71,125.0000	78,313.0000	10.106	0	0	0
23/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	894.0000	1,457.0000	62.975	0	0	0
23/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	46,247.0000	39,587.0000	(14.401)	0	0	0
23/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	3,460.0000	5,117.0000	47.890	0	0	0
23/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	5,739.0000	3,755.0000	(34.570)	0	0	0
23/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	388.0000	189.0000	(51.289)	0	0	0
23/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	1,742.0000	994.0000	(42.939)	0	0	0
23/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	35,915.0000	42,391.0000	18.031	0	0	0
23/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	28,180.0000	22,612.0000	(19.759)	0	0	0
23/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	53,234.0000	60,260.0000	13.198	0	0	0
23/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	20,769.0000	26,009.0000	25.230	0	0	0
23/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	9,708.0000	13,122.0000	35.167	0	0	0
23/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	14,305.0000	10,494.0000	(26.641)	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
23/12/2005	R203	2006/05/04			Bond Future	7.5680	7.4740	(1.242)	0.0000	0.0000	0
23/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	71,866.0000	78,566.0000	9.323	0	0	0
23/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	6,870.0000	8,567.0000	24.702	0	0	0
23/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	52,338.0000	46,685.0000	(10.801)	0	0	0
23/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	37,284.0000	32,514.0000	(12.794)	0	0	0
23/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	15,792.0000	13,032.0000	(17.477)	0	0	0
23/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	29,832.0000	34,422.0000	15.386	0	0	0
23/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	1,172.0000	837.0000	(28.584)	0	0	0
23/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	88,056.0000	95,072.0000	7.968	0	0	0
23/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	104,515.0000	111,709.0000	6.883	0	0	0
23/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	498.0000	341.0000	(31.526)	0	0	0
23/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	2,534.0000	1,884.0000	(25.651)	0	0	0
23/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	12,143.0000	14,722.0000	21.239	0	0	0
23/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	5,044.0000	3,892.0000	(22.839)	0	0	0
23/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	42,192.0000	47,679.0000	13.005	0	0	0
23/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	56,392.0000	62,591.0000	10.993	0	0	0
23/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	9,270.0000	7,407.0000	(20.097)	0	0	0
23/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	25,065.0000	21,297.0000	(15.033)	0	0	0
23/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	19,754.0000	23,336.0000	18.133	0	0	0
23/12/2005	R203	2006/08/03			Bond Future	7.5740	7.4790	(1.254)	0.0000	0.0000	0
23/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	104,209.0000	111,084.0000	6.597	0	0	0
23/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	3,620.0000	2,907.0000	(19.696)	0	0	0
23/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	2,052.0000	1,612.0000	(21.442)	0	0	0
23/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	88,857.0000	95,460.0000	7.431	0	0	0
23/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	74,009.0000	80,227.0000	8.402	0	0	0
23/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	6,097.0000	5,000.0000	(17.992)	0	0	0
23/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	35,725.0000	40,103.0000	12.255	0	0	0
23/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	57,321.0000	52,125.0000	(9.065)	0	0	0
23/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	22,349.0000	19,410.0000	(13.150)	0	0	0
23/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	18,163.0000	21,001.0000	15.625	0	0	0
23/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	43,391.0000	38,913.0000	(10.320)	0	0	0
23/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	12,080.0000	14,199.0000	17.541	0	0	0
23/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	59,983.0000	65,697.0000	9.526	0	0	0
23/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	47,118.0000	52,211.0000	10.809	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
23/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	9,816.0000	8,215.0000	(16.310)	0	0	0
23/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	15,126.0000	12,903.0000	(14.697)	0	0	0
23/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	26,036.0000	29,644.0000	13.858	0	0	0
23/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	31,729.0000	28,021.0000	(11.686)	0	0	0
23/12/2005	R204	2006/02/02			Bond Future	7.5270	7.4400	(1.156)	0.0000	0.0000	0
23/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	40,193.0000	46,821.0000	16.490	0	0	0
23/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	1,627.0000	944.0000	(41.979)	0	0	0
23/12/2005	R204	2006/05/04			Bond Future	7.5360	7.4470	(1.181)	0.0000	0.0000	0
23/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	9,254.0000	7,466.0000	(19.321)	0	0	0
23/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	46,623.0000	52,217.0000	11.998	0	0	0
23/12/2005	R204	2006/08/03			Bond Future	7.5420	7.4530	(1.180)	0.0000	0.0000	0
23/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	15,433.0000	13,291.0000	(13.879)	0	0	0
23/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	51,863.0000	57,006.0000	9.917	0	0	0
23/12/2005	R207	2006/02/02			Bond Future	7.4890	7.4040	(1.135)	0.0000	0.0000	0
23/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	1,395.0000	810.0000	(41.935)	0	0	0
23/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	43,271.0000	49,898.0000	15.315	0	0	0
23/12/2005	R207	2006/05/04			Bond Future	7.4980	7.4110	(1.160)	0.0000	0.0000	0
23/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	8,661.0000	7,000.0000	(19.178)	0	0	0
23/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	49,379.0000	55,018.0000	11.420	0	0	0
23/12/2005	R207	2006/08/03			Bond Future	7.5040	7.4160	(1.173)	0.0000	0.0000	0
23/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	14,808.0000	12,757.0000	(13.851)	0	0	0
23/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	54,615.0000	59,863.0000	9.609	0	0	0

Grand Total: **2,385**