



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 28/09/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2005	GOVI 2005/11/03			jGovi	225.5580	225.4300	(0.057)	0.0000	0.0000	463
28/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	9,057.0000	8,452.0000	(6.680)	0	0	0
28/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	33,477.0000	34,152.0000	2.016	0	0	0
28/09/2005	GOVI 2006/02/02			jGovi	229.5300	229.3980	(0.058)	0.0000	0.0000	0
28/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	29,555.0000	30,142.0000	1.986	0	0	0
28/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	24,855.0000	24,122.0000	(2.949)	0	0	0
28/09/2005	GOVI 2006/05/04			jGovi	233.6960	233.5600	(0.058)	0.0000	0.0000	57
28/09/2005	GOVI 2006/05/04	230.00	Put	jGovi	20,332.0000	20,714.0000	1.879	0	0	0
28/09/2005	GOVI 2006/05/04	230.00	Call	jGovi	57,292.0000	56,314.0000	(1.707)	0	0	0
28/09/2005	GOVI 2006/08/03			jGovi	238.0070	237.8710	(0.057)	0.0000	0.0000	0
28/09/2005	GOVI 2006/08/03	230.00	Put	jGovi	14,319.0000	14,571.0000	1.760	0	0	0
28/09/2005	GOVI 2006/08/03	230.00	Call	jGovi	94,389.0000	93,281.0000	(1.174)	0	0	0
28/09/2005	GOVI 2006/11/02			jGovi	242.4740	242.3400	(0.055)	0.0000	0.0000	0
28/09/2005	GOVI 2006/11/02	230.00	Call	jGovi	134,897.0000	133,723.0000	(0.870)	0	0	0
28/09/2005	GOVI 2006/11/02	230.00	Put	jGovi	10,157.0000	10,323.0000	1.634	0	0	0
28/09/2005	J152 2006/02/28			jSwap	7.1080	7.1110	0.042	0.0000	0.0000	0
28/09/2005	J153 2010/08/31			jSwap	7.8660	7.8690	0.038	0.0000	0.0000	0
28/09/2005	J157 2015/09/15			jSwap	8.1220	8.1310	0.111	0.0000	0.0000	0

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28/09/2005	J186	2026/12/21			jSwap	7.7350	7.7550	0.259	0.0000	0.0000	0
28/09/2005	J194	2008/02/28			jSwap	7.5790	7.5860	0.092	0.0000	0.0000	0
28/09/2005	J201	2014/12/22			jSwap	8.0640	8.0720	0.099	0.0000	0.0000	0
28/09/2005	J203	2017/09/15			jSwap	8.0650	8.0790	0.174	0.0000	0.0000	0
28/09/2005	J204	2018/12/21			jSwap	8.0250	8.0380	0.162	0.0000	0.0000	0
28/09/2005	J207	2020/01/15			jSwap	8.0140	8.0270	0.162	0.0000	0.0000	0
28/09/2005	JBAR	2005/03/16			jBar	6.9680	6.9640	(0.057)	0.0000	0.0000	0
28/09/2005	JFRA	2005/11/03			jFra	6.9990	6.9980	(0.014)	0.0000	0.0000	0
28/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	734.0000	732.0000	(0.272)	0	0	0
28/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	119.0000	115.0000	(3.361)	0	0	0
28/09/2005	JFRA	2006/02/02			jFra	7.0400	7.0410	0.014	0.0000	0.0000	0
28/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,103.0000	1,098.0000	(0.453)	0	0	0
28/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	588.0000	586.0000	(0.340)	0	0	0
28/09/2005	JFRA	2006/05/04			jFra	7.1410	7.1360	(0.070)	0.0000	0.0000	0
28/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,003.0000	1,006.0000	0.299	0	0	0
28/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,349.0000	1,339.0000	(0.741)	0	0	0
28/09/2005	JFRA	2006/08/03			jFra	7.3150	7.3020	(0.178)	0.0000	0.0000	0
28/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,870.0000	1,849.0000	(1.123)	0	0	0
28/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,099.0000	1,110.0000	1.001	0	0	0
28/09/2005	JFRA	2006/11/02			jFra	7.5120	7.5080	(0.053)	0.0000	0.0000	0
28/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,380.0000	2,372.0000	(0.336)	0	0	0
28/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,127.0000	1,129.0000	0.177	0	0	0

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28/09/2005	JFRA	2007/02/01			jFra	7.6600	7.6410	(0.248)	0.0000	0.0000	500
28/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,050.0000	2,023.0000	(1.317)	0	0	0
28/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,659.0000	1,679.0000	1.206	0	0	0
28/09/2005	JFRA	2007/05/03			jFra	7.9800	7.9960	0.201	0.0000	0.0000	0
28/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,789.0000	2,810.0000	0.753	0	0	0
28/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,616.0000	1,598.0000	(1.114)	0	0	0
28/09/2005	JFRA	2007/08/02			jFra	8.0830	8.1150	0.396	0.0000	0.0000	0
28/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,353.0000	3,398.0000	1.342	0	0	0
28/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,929.0000	1,895.0000	(1.763)	0	0	0
28/09/2005	JFRA	2007/11/01			jFra	7.9840	8.0080	0.301	0.0000	0.0000	0
28/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,402.0000	2,373.0000	(1.207)	0	0	0
28/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,675.0000	3,708.0000	0.898	0	0	0
28/09/2005	JN02	2005/11/03			jNote	7.4500	7.4510	0.013	0.0000	0.0000	0
28/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,100.0000	3,057.0000	(1.387)	0	0	0
28/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	4,022.0000	3,968.0000	(1.343)	0	0	0
28/09/2005	JN02	2006/02/02			jNote	7.5770	7.5810	0.053	0.0000	0.0000	0
28/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	8,991.0000	8,917.0000	(0.823)	0	0	0
28/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	15,056.0000	15,051.0000	(0.033)	0	0	0
28/09/2005	JN05	2005/11/03			jNote	7.9520	7.9490	(0.038)	0.0000	0.0000	0
28/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	8,655.0000	8,620.0000	(0.404)	0	0	0
28/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,676.0000	6,517.0000	(2.382)	0	0	0
28/09/2005	JN05	2006/02/02			jNote	8.0340	8.0330	(0.012)	0.0000	0.0000	0
28/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	6,819.0000	6,791.0000	(0.411)	0	0	0
28/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	18,489.0000	18,420.0000	(0.373)	0	0	0
28/09/2005	JN10	2005/11/03			jNote	8.1250	8.1260	0.012	0.0000	0.0000	0
28/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	16,855.0000	16,738.0000	(0.694)	0	0	0
28/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	8,306.0000	8,121.0000	(2.227)	0	0	0

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28/09/2005	JN10	2006/02/02			jNote	8.1640	8.1640	-	0.0000	0.0000	0
28/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	18,176.0000	18,133.0000	(0.237)	0	0	0
28/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	6,991.0000	6,948.0000	(0.615)	0	0	0
28/09/2005	JROD	2005/09/30			jRod	6.6630	6.6630	-	0.0000	0.0000	0
28/09/2005	JROD	2005/10/31			jRod	6.7270	6.7230	(0.059)	0.0000	0.0000	0
28/09/2005	JROD	2005/11/30			jRod	6.8130	6.8070	(0.088)	0.0000	0.0000	0
28/09/2005	JROD	2005/12/30			jRod	6.8170	6.8150	(0.029)	0.0000	0.0000	0
28/09/2005	JROD	2006/01/31			jRod	6.8770	6.8750	(0.029)	0.0000	0.0000	0
28/09/2005	JROD	2006/02/28			jRod	6.9490	6.9490	-	0.0000	0.0000	0
28/09/2005	JROD	2006/03/31			jRod	6.9320	6.9350	0.043	0.0000	0.0000	0
28/09/2005	JROD	2006/04/28			jRod	6.9850	6.9910	0.086	0.0000	0.0000	0
28/09/2005	JROD	2006/05/31			jRod	7.0440	7.0530	0.128	0.0000	0.0000	0
28/09/2005	JROD	2006/06/30			jRod	7.0020	7.0120	0.143	0.0000	0.0000	0
28/09/2005	JROD	2006/07/31			jRod	7.0410	7.0540	0.185	0.0000	0.0000	0
28/09/2005	JROD	2006/08/31			jRod	7.0870	7.1030	0.226	0.0000	0.0000	0
28/09/2005	R152	2005/11/03			Bond Future	7.1120	7.1090	(0.042)	0.0000	0.0000	0
28/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	92.0000	90.0000	(2.174)	0	0	0
28/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,221.0000	1,209.0000	(0.983)	0	0	0
28/09/2005	R153	2005/11/03			Bond Future	7.8920	7.8950	0.038	0.0000	0.0000	248
28/09/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	1,501.0000	1,421.0000	(5.330)	0	0	0
28/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	27,578.0000	27,407.0000	(0.620)	0	0	0

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28/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,039.0000	1,001.0000	(3.657)	0	0	0
28/09/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	35.0000	30.0000	(14.286)	0	0	0
28/09/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	401.0000	379.0000	(5.486)	0	0	0
28/09/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	37,636.0000	37,481.0000	(0.412)	0	0	0
28/09/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	19,017.0000	19,070.0000	0.279	0	0	0
28/09/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	18,230.0000	18,045.0000	(1.015)	0	0	0
28/09/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	2,512.0000	2,460.0000	(2.070)	0	0	0
28/09/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	311.0000	284.0000	(8.682)	0	0	0
28/09/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	29,168.0000	29,273.0000	0.360	0	0	0
28/09/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	52.0000	47.0000	(9.615)	0	0	0
28/09/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	58,308.0000	58,171.0000	(0.235)	0	0	0
28/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	147.0000	136.0000	(7.483)	0	0	5
28/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	47,954.0000	47,810.0000	(0.300)	0	0	0
28/09/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	40,367.0000	40,495.0000	0.317	0	0	0
28/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,541.0000	5,492.0000	(0.884)	0	0	0
28/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	10,310.0000	10,129.0000	(1.756)	0	0	0
28/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	4,609.0000	4,467.0000	(3.081)	0	0	0
28/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,917.0000	10,907.0000	(0.092)	0	0	0
28/09/2005	R153	2006/02/02			Bond Future	7.9500	7.9540	0.050	0.0000	0.0000	0
28/09/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	22,316.0000	22,153.0000	(0.730)	0	0	0
28/09/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	7,036.0000	7,030.0000	(0.085)	0	0	0
28/09/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	38,055.0000	37,874.0000	(0.476)	0	0	0
28/09/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	5,040.0000	5,027.0000	(0.258)	0	0	0
28/09/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	46,704.0000	46,521.0000	(0.392)	0	0	0
28/09/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,612.0000	3,597.0000	(0.415)	0	0	0
28/09/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	29,860.0000	29,686.0000	(0.583)	0	0	0
28/09/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	13,548.0000	13,571.0000	0.170	0	0	0
28/09/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	15,647.0000	15,501.0000	(0.933)	0	0	0
28/09/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	9,797.0000	9,802.0000	0.051	0	0	0
28/09/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	18,522.0000	18,569.0000	0.254	0	0	2
28/09/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	52,263.0000	52,414.0000	0.289	0	0	0
28/09/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	10,082.0000	9,960.0000	(1.210)	0	0	0
28/09/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	3,056.0000	2,994.0000	(2.029)	0	0	0
28/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,927.0000	5,835.0000	(1.552)	0	0	0
28/09/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	32,933.0000	33,038.0000	0.319	0	0	0

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28/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	25,025.0000	25,101.0000	0.304	0	0	0
28/09/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,328.0000	1,293.0000	(2.636)	0	0	0
28/09/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	42,105.0000	42,238.0000	0.316	0	0	0
28/09/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	462.0000	445.0000	(3.680)	0	0	0
28/09/2005	R157	2005/11/03			Bond Future	8.1250	8.1340	0.111	0.0000	0.0000	13
28/09/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	768.0000	747.0000	(2.734)	0	0	0
28/09/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	88,995.0000	88,241.0000	(0.847)	0	0	0
28/09/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	218.0000	208.0000	(4.587)	0	0	0
28/09/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	70,521.0000	69,757.0000	(1.083)	0	0	0
28/09/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	1,944.0000	1,921.0000	(1.183)	0	0	0
28/09/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	35,146.0000	34,407.0000	(2.103)	0	0	0
28/09/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	4,633.0000	4,638.0000	0.108	0	0	0
28/09/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	34,763.0000	35,256.0000	1.418	0	0	0
28/09/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	52,278.0000	51,513.0000	(1.463)	0	0	0
28/09/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	20,388.0000	19,740.0000	(3.178)	0	0	0
28/09/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	10,111.0000	10,207.0000	0.949	0	0	0
28/09/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	120,401.0000	121,144.0000	0.617	0	0	0
28/09/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	3,286.0000	3,036.0000	(7.608)	0	0	0
28/09/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	53,764.0000	54,421.0000	1.222	0	0	0
28/09/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	75,103.0000	75,830.0000	0.968	0	0	0
28/09/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	749.0000	663.0000	(11.482)	0	0	0
28/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	19,867.0000	20,143.0000	1.389	0	0	0
28/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	9,484.0000	9,016.0000	(4.935)	0	0	0
28/09/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	97,471.0000	98,213.0000	0.761	0	0	0
28/09/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	96.0000	79.0000	(17.708)	0	0	0
28/09/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
28/09/2005	R157	2006/02/02			Bond Future	8.1700	8.1790	0.110	0.0000	0.0000	1
28/09/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	25,255.0000	25,475.0000	0.871	0	0	0
28/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	12,544.0000	12,233.0000	(2.479)	0	0	0
28/09/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	31,683.0000	31,178.0000	(1.594)	0	0	0
28/09/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	121,865.0000	122,562.0000	0.572	0	0	0
28/09/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	13,084.0000	13,178.0000	0.718	0	0	0
28/09/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	74,074.0000	73,404.0000	(0.905)	0	0	0

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28/09/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	9,366.0000	9,422.0000	0.598	0	0	0
28/09/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	89,304.0000	88,609.0000	(0.778)	0	0	0
28/09/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	5,940.0000	5,970.0000	0.505	0	0	0
28/09/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	58,757.0000	58,125.0000	(1.076)	0	0	0
28/09/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	487.0000	458.0000	(5.955)	0	0	0
28/09/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	18,214.0000	18,361.0000	0.807	0	0	0
28/09/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	62,215.0000	62,732.0000	0.831	0	0	0
28/09/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	1,209.0000	1,150.0000	(4.880)	0	0	0
28/09/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	100,179.0000	100,845.0000	0.665	0	0	0
28/09/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,123.0000	3,001.0000	(3.907)	0	0	0
28/09/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	80,141.0000	80,744.0000	0.752	0	0	0
28/09/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	6,703.0000	6,494.0000	(3.118)	0	0	0
28/09/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	44,463.0000	43,885.0000	(1.300)	0	0	0
28/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	46,987.0000	47,401.0000	0.881	0	0	0
28/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,815.0000	20,401.0000	(1.989)	0	0	0
28/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	34,614.0000	34,926.0000	0.901	0	0	0
28/09/2005	R186	2005/11/03			Bond Future	7.7980	7.8180	0.256	0.0000	0.0000	0
28/09/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	178,395.0000	180,879.0000	1.392	0	0	0
28/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	1,527.0000	1,272.0000	(16.699)	0	0	0
28/09/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	0
28/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	72,569.0000	74,797.0000	3.070	0	0	0
28/09/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	23,664.0000	24,751.0000	4.593	0	0	0
28/09/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	17,673.0000	16,276.0000	(7.905)	0	0	0
28/09/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	141,238.0000	143,718.0000	1.756	0	0	0
28/09/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	35,819.0000	33,870.0000	(5.441)	0	0	0
28/09/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	6,402.0000	5,660.0000	(11.590)	0	0	0
28/09/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	105,659.0000	108,096.0000	2.306	0	0	0
28/09/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	196.0000	150.0000	(23.469)	0	0	0
28/09/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	11,072.0000	11,607.0000	4.832	0	0	0
28/09/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	58,977.0000	56,704.0000	(3.854)	0	0	0
28/09/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	44,305.0000	46,046.0000	3.930	0	0	0
28/09/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	494.0000	508.0000	2.834	0	0	0
28/09/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	110,910.0000	108,441.0000	(2.226)	0	0	0
28/09/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	4,614.0000	4,825.0000	4.573	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
28/09/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	115.0000	116.0000	0.870	0	0	0
28/09/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	84,658.0000	82,241.0000	(2.855)	0	0	0
28/09/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	1,755.0000	1,821.0000	3.761	0	0	0
28/09/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	137,060.0000	134,578.0000	(1.811)	0	0	0
28/09/2005	R186	2006/02/02			Bond Future	7.8160	7.8360	0.256	0.0000	0.0000	0
28/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	62,065.0000	63,526.0000	2.354	0	0	0
28/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	22,179.0000	21,178.0000	(4.513)	0	0	0
28/09/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	36,227.0000	34,893.0000	(3.682)	0	0	0
28/09/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	44,403.0000	45,531.0000	2.540	0	0	0
28/09/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	84,799.0000	86,593.0000	2.116	0	0	0
28/09/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	53,600.0000	51,973.0000	(3.035)	0	0	0
28/09/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	11,993.0000	11,326.0000	(5.562)	0	0	0
28/09/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	5,483.0000	5,105.0000	(6.894)	0	0	0
28/09/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	112,473.0000	114,556.0000	1.852	0	0	0
28/09/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	31,224.0000	32,058.0000	2.671	0	0	0
28/09/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	73,493.0000	71,627.0000	(2.539)	0	0	0
28/09/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	95,143.0000	93,096.0000	(2.151)	0	0	0
28/09/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	5,480.0000	5,648.0000	3.066	0	0	0
28/09/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	139,455.0000	137,161.0000	(1.645)	0	0	0
28/09/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	9,236.0000	9,507.0000	2.934	0	0	0
28/09/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	116,812.0000	114,622.0000	(1.875)	0	0	0
28/09/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	14,936.0000	15,351.0000	2.779	0	0	0
28/09/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	144,638.0000	146,919.0000	1.577	0	0	0
28/09/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	2,143.0000	1,962.0000	(8.446)	0	0	0
28/09/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	21,671.0000	22,267.0000	2.750	0	0	0
28/09/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	620.0000	555.0000	(10.484)	0	0	0
28/09/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	180,003.0000	182,400.0000	1.332	0	0	0
28/09/2005	R194	2005/11/03			Bond Future	7.6130	7.6210	0.105	0.0000	0.0000	0
28/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,765.0000	4,826.0000	1.280	0	0	0
28/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	2,331.0000	2,220.0000	(4.762)	0	0	0
28/09/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	26.0000	25.0000	(3.846)	0	0	0
28/09/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	18,778.0000	18,949.0000	0.911	0	0	0
28/09/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	118.0000	103.0000	(12.712)	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
28/09/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	13,406.0000	13,563.0000	1.171	0	0	0
28/09/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	698.0000	644.0000	(7.736)	0	0	0
28/09/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
28/09/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	24,287.0000	24,459.0000	0.708	0	0	0
28/09/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	29,294.0000	29,122.0000	(0.587)	0	0	0
28/09/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	8,541.0000	8,659.0000	1.382	0	0	0
28/09/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	29,841.0000	30,013.0000	0.576	0	0	0
28/09/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	2,324.0000	2,342.0000	0.775	0	0	0
28/09/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	5,265.0000	5,110.0000	(2.944)	0	0	0
28/09/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	116.0000	112.0000	(3.448)	0	0	0
28/09/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	18,969.0000	18,793.0000	(0.928)	0	0	0
28/09/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	24,115.0000	23,941.0000	(0.722)	0	0	0
28/09/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	13,992.0000	13,813.0000	(1.279)	0	0	0
28/09/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	9,300.0000	9,125.0000	(1.882)	0	0	0
28/09/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	1,020.0000	1,018.0000	(0.196)	0	0	0
28/09/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	408.0000	401.0000	(1.716)	0	0	0
28/09/2005	R194	2006/02/02			Bond Future	7.6870	7.6960	0.117	0.0000	0.0000	0
28/09/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	95.0000	89.0000	(6.316)	0	0	0
28/09/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	7,170.0000	7,053.0000	(1.632)	0	0	0
28/09/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,539.0000	4,445.0000	(2.071)	0	0	0
28/09/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	14,458.0000	14,591.0000	0.920	0	0	0
28/09/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	5,959.0000	6,015.0000	0.940	0	0	0
28/09/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	1,131.0000	1,090.0000	(3.625)	0	0	0
28/09/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	23,262.0000	23,429.0000	0.718	0	0	0
28/09/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	398.0000	379.0000	(4.774)	0	0	0
28/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,982.0000	11,087.0000	0.956	0	0	0
28/09/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	8,145.0000	8,224.0000	0.970	0	0	0
28/09/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	18,630.0000	18,785.0000	0.832	0	0	0
28/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,529.0000	2,462.0000	(2.649)	0	0	0
28/09/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	10,327.0000	10,191.0000	(1.317)	0	0	0
28/09/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	25,578.0000	25,408.0000	(0.665)	0	0	0
28/09/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	13,894.0000	13,744.0000	(1.080)	0	0	0
28/09/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	13.0000	12.0000	(7.692)	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
28/09/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	709.0000	713.0000	0.564	0	0	0
28/09/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,221.0000	1,229.0000	0.655	0	0	0
28/09/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	21,415.0000	21,249.0000	(0.775)	0	0	0
28/09/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	2,003.0000	2,017.0000	0.699	0	0	0
28/09/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,327.0000	4,364.0000	0.855	0	0	0
28/09/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,134.0000	3,158.0000	0.766	0	0	0
28/09/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	17,494.0000	17,335.0000	(0.909)	0	0	0
28/09/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	28,144.0000	28,316.0000	0.611	0	0	0
28/09/2005	R201	2005/11/03			Bond Future	8.1290	8.1370	0.098	0.0000	0.0000	0
28/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	7,168.0000	6,831.0000	(4.701)	0	0	0
28/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	15,618.0000	15,802.0000	1.178	0	0	0
28/09/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	15,701.0000	15,234.0000	(2.974)	0	0	0
28/09/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	7,855.0000	7,909.0000	0.687	0	0	0
28/09/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	2,408.0000	2,230.0000	(7.392)	0	0	0
28/09/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	69,976.0000	69,447.0000	(0.756)	0	0	0
28/09/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	62.0000	52.0000	(16.129)	0	0	0
28/09/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	77,069.0000	77,589.0000	0.675	0	0	0
28/09/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	59,443.0000	59,954.0000	0.860	0	0	0
28/09/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/09/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	95,118.0000	95,639.0000	0.548	0	0	0
28/09/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	153.0000	145.0000	(5.229)	0	0	0
28/09/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	519.0000	460.0000	(11.368)	0	0	0
28/09/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	27,489.0000	27,832.0000	1.248	0	0	0
28/09/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	560.0000	542.0000	(3.214)	0	0	0
28/09/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	55,355.0000	54,816.0000	(0.974)	0	0	0
28/09/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	42,574.0000	43,037.0000	1.088	0	0	0
28/09/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	1,455.0000	1,432.0000	(1.581)	0	0	0
28/09/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	3,536.0000	3,527.0000	(0.255)	0	0	0
28/09/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	27,349.0000	26,820.0000	(1.934)	0	0	0
28/09/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	40,916.0000	40,372.0000	(1.330)	0	0	0
28/09/2005	R201	2006/02/02			Bond Future	8.1690	8.1780	0.110	0.0000	0.0000	0
28/09/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,314.0000	2,222.0000	(3.976)	0	0	0
28/09/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	63,053.0000	63,533.0000	0.761	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
28/09/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	78,896.0000	79,426.0000	0.672	0	0	0
28/09/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	96,043.0000	96,596.0000	0.576	0	0	0
28/09/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	5,137.0000	4,974.0000	(3.173)	0	0	0
28/09/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	846.0000	803.0000	(5.083)	0	0	0
28/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	36,824.0000	37,153.0000	0.893	0	0	0
28/09/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	330.0000	310.0000	(6.061)	0	0	0
28/09/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	34,821.0000	34,365.0000	(1.310)	0	0	0
28/09/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	16,163.0000	15,838.0000	(2.011)	0	0	0
28/09/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	113,850.0000	114,415.0000	0.496	0	0	0
28/09/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	7,065.0000	7,109.0000	0.623	0	0	0
28/09/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	58,291.0000	57,762.0000	(0.908)	0	0	0
28/09/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	9,964.0000	10,037.0000	0.733	0	0	0
28/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,683.0000	9,440.0000	(2.510)	0	0	0
28/09/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	46,132.0000	45,633.0000	(1.082)	0	0	0
28/09/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	48,908.0000	49,319.0000	0.840	0	0	0
28/09/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	19,567.0000	19,741.0000	0.889	0	0	0
28/09/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	24,710.0000	24,311.0000	(1.615)	0	0	0
28/09/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	27,001.0000	27,249.0000	0.918	0	0	0
28/09/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	14,012.0000	14,128.0000	0.828	0	0	0
28/09/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	114.0000	106.0000	(7.018)	0	0	0
28/09/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	70,412.0000	69,862.0000	(0.781)	0	0	0
28/09/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	4,421.0000	4,444.0000	0.520	0	0	0
28/09/2005	R203	2005/11/03			Bond Future	8.0910	8.1050	0.173	0.0000	0.0000	0
28/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	17,834.0000	18,260.0000	2.389	0	0	0
28/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	10,892.0000	10,256.0000	(5.839)	0	0	0
28/09/2005	R203	2006/02/02			Bond Future	8.1250	8.1400	0.185	0.0000	0.0000	0
28/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	31,659.0000	32,168.0000	1.608	0	0	0
28/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	22,264.0000	21,653.0000	(2.744)	0	0	0
28/09/2005	R204	2005/11/03			Bond Future	8.0790	8.0930	0.173	0.0000	0.0000	0
28/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	9,355.0000	9,561.0000	2.202	0	0	0
28/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	22,849.0000	21,940.0000	(3.978)	0	0	0
28/09/2005	R204	2006/02/02			Bond Future	8.1080	8.1230	0.185	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
28/09/2005	R204 2006/02/02	8.00	Put	Option on Bond Future	32,347.0000	32,873.0000	1.626	0	0	0
28/09/2005	R204 2006/02/02	8.00	Call	Option on Bond Future	23,815.0000	23,164.0000	(2.734)	0	0	0
28/09/2005	R207 2005/11/03			Bond Future	8.0540	8.0680	0.174	0.0000	0.0000	0
28/09/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	8,485.0000	9,102.0000	7.272	0	0	0
28/09/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	4,164.0000	3,665.0000	(11.984)	0	0	0
28/09/2005	R207 2006/02/02			Bond Future	8.0800	8.0950	0.186	0.0000	0.0000	0
28/09/2005	R207 2006/02/02	8.00	Put	Option on Bond Future	14,545.0000	15,203.0000	4.524	0	0	0
28/09/2005	R207 2006/02/02	8.00	Call	Option on Bond Future	8,212.0000	7,689.0000	(6.369)	0	0	0
Grand Total:										1,289